

Portfolio overview by strategy, as of September 30, 2009:

Strategy	Partnership	Initial investment date	Commitment	Amount contributed (A)	Unfunded commitment	Current market value (B)	Total distributed (C)	Total value (B+C)	Total value multiple (B+C)/A	Gain since inception (B+C)-A	IRR since inception
Venture Capital	Austin Ventures IV	11/01/84	15,000,000	15,000,000	-	56,544	126,329,492	126,386,036	8.43x	111,386,036	73.2%
	Austin Ventures V	03/28/97	15,000,000	15,000,000	-	347,863	29,402,134	29,749,997	1.98x	14,749,997	31.9%
	Austin Ventures VI	11/25/98	24,000,000	24,975,363	225,000	5,836,650	11,874,549	17,711,199	0.71x	(7,264,164)	-6.8%
	Austin Ventures VII	12/16/99	74,000,000	74,000,000	-	20,407,845	26,857,278	47,265,123	0.64x	(26,734,877)	-8.7%
	Austin Ventures VIII	07/26/01	66,400,000	68,830,932	-	49,597,859	21,565,938	71,163,797	1.03x	2,332,865	0.9%
	Brentwood Associates IV	05/18/83	15,000,000	15,000,000	-	-	32,589,610	32,589,610	2.17x	17,589,610	10.9%
	CH Partners II	10/30/81	3,000,000	3,000,000	-	-	3,117,310	3,117,310	1.04x	117,310	0.5%
	CH Transition Fund	06/28/83	5,000,000	5,000,000	-	-	4,056,666	4,056,666	0.81x	(943,334)	-3.5%
	Cornerstone Equity Investors IV	12/19/96	30,000,000	30,000,000	-	2,459,182	46,702,588	49,161,770	1.64x	19,161,770	8.8%
	Essex Woodlands Health Ventures Fund V	08/08/00	25,000,000	25,500,000	-	17,664,131	22,002,178	39,666,309	1.56x	14,166,309	11.7%
	Essex Woodlands Health Ventures Fund VI	02/23/04	25,000,000	23,187,500	1,812,500	19,206,788	3,693,391	22,900,179	0.99x	(287,321)	-0.4%
	Evergreen I	12/18/84	25,000,000	25,000,000	-	-	69,843,499	69,843,499	2.79x	44,843,499	12.6%
	Evergreen II	12/12/84	25,000,000	25,000,000	-	-	27,682,785	27,682,785	1.11x	2,682,785	1.7%
	Evergreen III	04/06/87	25,000,000	25,000,000	-	-	36,854,986	36,854,986	1.47x	11,854,986	7.8%
	Evergreen IV	11/15/87	25,000,000	25,000,000	-	-	32,690,838	32,690,838	1.31x	7,690,838	5.5%
	Frazier Healthcare II	02/28/96	10,000,000	10,114,091	-	-	14,738,976	14,738,976	1.46x	4,624,886	6.8%
	Frazier Healthcare III	10/27/98	40,000,000	42,543,494	100,000	12,443,795	16,097,857	28,541,652	0.67x	(14,001,841)	-6.7%
	Frazier Healthcare IV	09/26/01	40,000,000	37,460,000	2,540,000	24,789,803	13,167,566	37,957,369	1.01x	497,369	0.4%
	InterWest Partners VI	01/13/97	10,000,000	10,000,000	-	780,818	28,257,056	29,037,875	2.90x	19,037,875	48.8%
	Invesco Legacy	10/09/96	324,955,000	314,221,187	16,911,797	114,459,460	238,652,853	353,112,312	1.12x	38,891,126	3.9%
	Investech	05/21/82	5,000,000	5,000,000	-	-	6,121,369	6,121,369	1.22x	1,121,369	2.3%
	John Hancock Venture Capital Fund	02/03/83	10,000,000	10,000,000	-	-	11,268,802	11,268,802	1.13x	1,268,802	1.7%
	KBA Partners	03/10/87	33,000,000	33,000,000	-	-	70,999,532	70,999,532	2.15x	37,999,532	14.7%
	KBA Partners II	06/30/89	42,600,000	42,600,000	-	-	1,575,007	1,575,007	0.04x	(41,024,993)	-42.1%
	Materia Ventures	05/06/86	15,000,000	15,000,000	-	-	18,008,369	18,008,369	1.20x	3,008,369	1.9%
	Menlo Evergreen V	06/06/88	25,000,000	25,000,714	-	-	90,391,102	90,391,102	3.61x	65,382,388	32.1%
	Menlo Venture Partners	11/30/81	3,000,000	3,000,000	-	-	3,942,087	3,942,087	1.31x	942,087	6.1%
	Menlo Ventures III	07/28/83	20,000,000	20,000,000	-	-	31,353,036	31,353,036	1.57x	11,353,036	7.2%
	Menlo Ventures IV	09/12/88	25,000,000	25,000,000	-	-	128,179,179	128,179,179	5.13x	103,179,179	42.1%
	Menlo Ventures IX	01/03/01	200,000,000	190,000,000	10,000,000	93,307,811	85,932,450	179,240,261	0.94x	(10,759,739)	-1.4%
	Menlo Ventures VI	12/21/93	2,600,000	2,600,000	-	-	8,079,463	8,079,463	3.11x	5,479,463	40.8%
	Menlo Ventures VII	01/03/97	25,000,000	25,000,000	-	2,159,682	114,961,698	117,121,380	4.68x	92,121,380	135.6%
	Menlo Ventures VIII	09/16/99	50,000,000	50,000,000	-	6,583,075	15,949,853	22,532,928	0.45x	(27,467,072)	-16.6%
	Menlo Ventures X	01/06/06	150,000,000	67,500,000	82,500,000	51,511,830	-	51,511,830	0.76x	(15,988,170)	-12.6%
	Mobius Technology Ventures VI	06/05/00	83,333,333	81,541,861	1,791,473	23,514,082	29,080,096	52,594,178	0.64x	(28,947,683)	-7.1%
	Morgan Stanley Venture Partners III	01/28/97	30,000,000	29,999,998	-	-	3,628,696	65,672,951	2.31x	39,301,649	41.0%
	New Enterprise Associates 10	10/17/00	110,000,000	106,150,000	3,850,000	43,183,092	76,480,484	119,663,576	1.13x	13,513,576	2.9%
	New Enterprise Associates 12	05/22/06	50,000,000	32,250,000	17,750,000	29,986,918	2,444,327	32,431,245	1.01x	181,245	0.3%
	Oak Investment Partners IX	10/05/99	60,000,000	60,000,000	-	10,056,447	34,247,760	44,304,207	0.74x	(15,696,793)	-5.3%
	Oak Investment Partners VIII	09/17/98	20,000,000	20,000,000	-	1,026,171	35,197,465	36,223,636	1.81x	16,223,636	55.4%
	Oak Investment Partners X	01/18/01	100,000,000	100,000,000	-	61,299,630	52,987,676	114,287,306	1.14x	14,287,306	3.3%
	Oak Investment Partners XI	07/21/04	100,000,000	100,000,000	-	75,180,447	21,147,048	96,327,495	0.96x	(3,672,505)	-1.3%
	OVP Venture Partners VI	10/10/01	40,000,000	39,000,000	1,000,000	15,600,710	5,638,464	21,239,174	0.54x	(17,760,826)	-18.4%
	OVP Venture Partners VII	06/09/06	40,000,000	19,200,000	20,800,000	12,363,448	-	12,363,448	0.64x	(6,836,552)	-23.8%
	Paragon Partners	05/10/84	4,000,000	4,000,000	-	-	8,371,560	8,371,560	2.09x	4,371,560	13.8%
	Paragon Venture Partners II	07/06/89	5,000,000	5,000,000	-	-	11,476,137	11,476,137	2.30x	6,476,137	11.5%
	Pathway Legacy	10/11/96	1,013,280,693	726,162,068	300,266,761	433,529,852	398,089,182	831,619,034	1.15x	105,456,966	7.3%
	Phoenix Partners	09/01/82	5,000,000	5,000,000	-	-	4,472,493	4,472,493	0.89x	(527,507)	-1.6%
	Phoenix Partners II	02/15/85	15,000,000	15,000,000	-	-	27,828,607	27,828,607	1.86x	12,828,607	13.0%
	Phoenix Partners III	08/27/86	25,000,000	25,000,000	-	-	35,853,437	35,853,437	1.43x	10,853,437	5.3%
	Sprout Capital IX	10/06/00	75,000,000	75,119,726	-	31,646,242	59,632,667	91,278,909	1.22x	16,159,183	3.8%
	Sprout Capital VII	02/24/95	18,000,000	18,000,000	-	2,962,091	42,833,075	45,795,166	2.54x	27,795,166	21.4%
	Sprout Capital VIII	05/07/98	55,000,000	55,000,000	-	5,905,448	38,784,314	44,689,762	0.81x	(10,310,238)	-3.8%
	TA/Advent VIII	02/03/97	15,000,000	14,700,000	300,000	1,227,265	32,298,832	33,526,097	2.28x	18,826,097	23.3%
	Telecom Partners III	12/17/99	50,426,250	46,273,500	-	4,909,510	4,909,510	4,909,510	0.11x	(41,363,990)	-40.6%
	U.S. Venture Partners V	09/03/96	10,000,000	10,000,000	-	271,163	22,331,981	22,603,144	2.26x	12,603,144	26.2%
	U.S. Venture Partners VI	03/11/99	15,500,000	15,500,000	-	730,959	18,100,536	18,831,495	1.21x	3,331,495	4.2%
	U.S. Venture Partners VII	01/11/00	39,416,667	39,416,667	-	8,240,817	5,778,837	14,019,654	0.36x	(25,397,013)	-14.5%
	U.S. Venture Partners VIII	06/04/01	54,000,000	53,136,001	863,999	24,440,542	14,714,545	39,155,087	0.74x	(13,980,914)	-6.8%
	Ventech Partners	01/21/83	3,333,333	3,333,333	-	-	4,946,219	4,946,219	1.48x	1,612,886	8.2%
	Warburg, Pincus Ventures	12/16/94	100,000,000	100,000,000	-	899,545	512,010,595	512,910,140	5.13x	412,910,140	48.2%
Venture Capital total			3,564,845,276	3,126,324,434	460,711,529	1,207,306,700	2,958,268,293	4,165,574,993	1.33x	1,039,250,559	10.4%

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Small/Medium Corporate Finance	Banc Fund IV	04/18/96	20,000,000	20,000,000	-	-	46,023,313	46,023,313	2.30x	26,023,313	15.6%
	Banc Fund V	07/15/98	30,000,000	30,000,000	-	-	68,426,454	68,426,454	2.28x	38,426,454	15.6%
	Banc Fund VII	04/26/05	32,150,000	29,578,500	2,572,000	14,237,885	581,147	14,819,031	0.50x	(14,759,469)	-22.1%
	Banc Fund VIII	04/30/08	85,000,000	6,800,000	78,200,000	6,774,419	-	6,774,419	1.00x	(25,581)	-0.8%
	BlackRock Asset Investors	03/30/95	100,000,000	105,890,515	-	-	145,038,847	145,038,847	1.37x	39,148,332	21.9%
	Boston Ventures V	09/30/96	39,000,000	44,825,045	-	3,691,503	47,697,654	51,389,157	1.15x	6,564,112	3.1%
	Boston Ventures VI	07/27/00	50,000,000	46,489,315	3,582,679	15,792,552	48,057,492	63,850,044	1.37x	17,360,729	9.1%
	Code, Hennessy & Simmons II	06/15/94	12,325,000	12,325,000	-	124,334	42,947,936	43,072,270	3.49x	30,747,270	32.6%
	Code, Hennessy & Simmons III	08/14/97	30,000,000	29,042,999	957,001	455,200	41,726,107	42,181,307	1.45x	13,138,308	7.4%
	Code, Hennessy & Simmons IV	10/27/99	125,000,000	126,007,990	-	48,661,120	166,978,417	215,639,537	1.71x	89,631,547	14.2%
	Code, Hennessy & Simmons V	11/10/05	125,000,000	112,056,935	19,650,349	78,316,022	11,404,514	89,720,536	0.80x	(22,336,399)	-10.4%
	Elevation Partners	06/14/05	100,000,000	70,999,689	34,656,231	72,475,802	19,057,839	91,533,641	1.29x	20,533,952	12.7%
	Endeavour Capital Fund IV	03/17/04	50,000,000	45,552,070	4,447,930	63,407,264	25,257,692	88,664,956	1.95x	43,112,886	23.2%
	Endeavour Capital Fund V	01/29/08	65,000,000	13,805,101	51,194,899	11,862,060	-	11,862,060	0.86x	(1,943,041)	-23.2%
	Evercore Capital Partners II	04/14/03	75,000,000	81,345,662	2,408,093	49,812,700	54,368,463	104,181,163	1.28x	22,835,501	8.3%
	Evergreen Pacific Partners II	09/04/08	50,000,000	9,099,623	45,938,709	2,827,538	5,038,333	7,865,870	0.86x	(1,233,753)	-27.0%
	First Reserve Fund IX	04/09/01	100,000,000	108,200,868	-	1,159,000	306,860,340	308,019,340	2.85x	199,818,472	48.1%
	First Reserve Fund VIII	04/30/98	50,000,000	53,897,561	-	928,000	102,777,394	103,705,394	1.92x	49,807,833	15.8%
	First Reserve Fund X	10/28/04	200,000,000	200,000,000	-	122,567,000	230,692,673	353,259,673	1.77x	153,259,673	40.4%
	Fortress Investment Fund	01/12/00	200,000,000	251,644,746	4,530,914	69,949,797	525,563,396	595,513,193	2.37x	343,868,447	26.1%
	Fortress Investment Fund II	09/12/02	100,000,000	225,316,788	4,346,793	57,986,862	269,021,502	327,008,364	1.45x	101,691,576	38.3%
	Green Equity Investors IV	09/05/03	100,000,000	107,199,076	2,589,228	73,349,754	36,068,471	109,418,225	1.02x	2,219,149	0.8%
	Green Equity Investors V	08/10/07	205,000,000	68,180,306	143,674,856	66,695,613	10,039,541	76,735,154	1.13x	8,554,848	9.4%
	Gryphon Partners II	11/03/99	32,500,000	38,458,237	1,342,043	9,568,838	33,787,187	43,356,026	1.13x	4,897,789	4.1%
	GTCR Fund IX	12/01/06	185,000,000	80,023,772	104,976,228	46,695,668	11,696,274	58,391,942	0.73x	(21,631,830)	-29.2%
	GTCR Fund VIII	07/07/03	125,000,000	115,655,992	9,344,008	70,464,058	133,103,599	203,567,657	1.76x	87,911,665	29.6%
	GTCR VII & VIIA	01/31/00	125,007,551	113,757,550	11,250,001	2,445,226	274,015,444	276,460,670	2.43x	162,703,120	25.2%
	Heritage Fund III	09/15/99	40,000,000	37,514,829	3,163,867	1,350,374	16,485,904	17,836,278	0.48x	(19,678,551)	-25.0%
	KSL Capital Partners II	04/13/06	100,000,000	60,291,218	62,307,523	24,705,238	37,428,556	62,133,794	1.03x	1,842,576	2.6%
	KSL Capital Partners Supplemental II TE	03/03/09	50,000,000	7,389,968	42,610,032	6,712,099	1,093,850	7,805,949	1.06x	415,981	10.4%
	Olympus Growth Fund III	07/30/98	20,000,000	18,935,765	-	113,993	34,866,725	34,980,718	1.85x	16,044,953	14.9%
	Spectrum Equity Investors IV	06/27/00	100,000,000	97,000,000	3,000,000	39,119,458	79,704,810	118,824,268	1.22x	21,824,268	6.3%
	TA XI	NA	150,000,000	-	150,000,000	-	-	-	NM	-	NM
	Thomas Weisel Capital Partners	01/27/00	125,000,000	149,212,573	4,186,683	12,638,052	80,449,413	93,087,465	0.62x	(56,125,108)	-10.7%
	TPG Star	01/09/07	100,000,000	44,331,489	70,155,848	23,648,873	14,884,143	38,533,016	0.87x	(5,798,473)	-12.2%
	TSG Capital Fund II	01/31/95	30,000,000	29,627,405	372,595	1,057,919	18,553,933	19,611,852	0.66x	(10,015,553)	-8.5%
	TSG Capital Fund III	09/01/98	75,000,000	79,824,029	2,012,702	689,861	44,883,363	45,573,224	0.57	(34,250,805)	-13.3%
	Vestar Capital Partners III	03/28/97	20,000,000	19,512,109	509,971	6,360,523	18,846,803	25,207,326	1.29x	5,695,217	5.0%
	Vestar Capital Partners IV	12/15/99	55,000,000	53,650,195	1,999,366	35,794,971	56,001,872	91,796,843	1.71x	38,146,648	15.3%
Small/Medium Corporate Finance total			3,275,982,551	2,743,442,920	865,980,550	1,042,439,575	3,059,429,400	4,101,868,975	1.50x	1,358,426,055	14.8%
Other	Accel-KKR Company	08/15/00	50,000,000	50,000,000	-	41,895,446	35,012,359	76,907,805	1.54x	26,907,805	5.2%
	Energy Recovery Fund	11/12/87	100,000,000	100,000,000	-	-	169,999,899	169,999,899	1.70x	69,999,899	10.7%
	Fisher Lynch Co-Investment Partnership	03/06/06	250,000,000	183,042,652	100,775,890	140,918,834	32,476,909	173,395,743	0.95x	(9,646,909)	-2.8%
	HarbourVest Partners II	11/25/85	10,000,000	10,000,000	-	-	19,369,421	19,369,421	1.94x	9,369,421	8.5%
	HarbourVest Partners VI - Partnership Fd	05/07/99	187,500,000	170,625,000	5,625,000	52,673,280	138,548,948	191,222,228	1.12	20,597,228	2.5%
Other total			597,500,000	513,667,652	106,400,890	235,487,560	395,407,536	630,895,096	1.23x	117,227,444	6.6%
Mezzanine	Capital Resource Lenders II	11/23/93	25,000,000	25,000,000	-	1,548,326	28,373,238	29,921,564	1.20x	4,921,564	4.1%
	Capital Resource Lenders III	06/28/96	30,000,000	30,000,000	-	1,948,109	34,252,115	36,200,224	1.21x	6,200,224	4.5%
	Capital Resource Partners IV	03/18/99	70,000,000	69,816,728	183,272	17,397,650	55,984,063	73,381,713	1.05x	3,564,985	1.2%
	Equity-Linked Investors	04/01/85	25,000,000	25,000,000	-	-	68,962,491	68,962,491	2.76x	43,962,491	10.8%
	Green Mountain Partners	04/08/96	30,001,016	31,418,200	-	-	39,036,189	39,036,189	1.24x	7,617,989	5.6%
	Green Mountain Partners II	07/24/98	40,000,000	43,655,179	-	14,439,717	55,457,141	69,896,858	1.60x	26,241,679	10.6%
	GTCR Capital Partners	11/12/99	50,000,000	53,111,111	6,506,616	713,314	75,741,382	76,454,696	1.44x	23,343,585	10.8%
	Rice Partners II	12/08/94	45,000,000	44,833,083	-	1,069,337	38,420,091	39,489,428	0.88x	(5,343,655)	-3.4%
	RSTW Partners III	05/20/97	50,000,000	46,021,748	-	551,461	42,189,005	42,740,466	0.93x	(3,281,282)	-1.4%
	WCAS Capital Partners III	08/14/97	100,000,000	100,000,000	-	18,909,458	154,309,971	173,219,429	1.73	73,219,429	13.5%
Mezzanine total			465,001,016	468,856,049	6,689,888	56,577,372	592,725,686	649,303,058	1.38x	180,447,009	7.6%



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Large Corporate Finance	Blackstone Capital Partners V	04/13/06	400,000,000	318,320,394	121,378,147	196,676,965	43,005,433	239,682,398	0.75x	(78,637,996)	-15.2%
	Blackstone Capital Partners VI	NA	300,000,000	-	300,000,000	-	-	-	NM	-	NM
	Clayton, Dubilier & Rice Fund V	05/03/95	40,000,000	42,364,484	195,170	2,486,637	42,429,350	44,915,987	1.06x	2,551,503	1.0%
	Clayton, Dubilier & Rice Fund VI	12/09/98	200,000,000	213,914,549	14,903,953	51,811,270	269,817,430	321,628,700	1.50x	107,714,151	10.1%
	Cypress Merchant Banking Partners	09/08/95	40,000,000	41,650,938	-	-	50,600,565	50,600,565	1.21x	8,949,626	2.7%
	Cypress Merchant Banking Partners II	03/29/99	100,000,000	108,591,298	-	15,634,489	70,699,744	86,334,233	0.80x	(22,257,065)	-6.1%
	First Reserve Fund XI	12/14/06	300,000,000	247,565,246	68,790,765	215,254,000	16,356,011	231,610,011	0.94x	(15,955,235)	-4.5%
	First Reserve Fund XII	08/25/08	400,000,000	120,506,369	282,919,199	82,996,000	3,929,934	86,925,934	0.72x	(33,580,435)	-28.9%
	Fortress Investment Fund III	09/27/04	175,000,000	238,999,949	3,080,472	117,436,376	116,282,455	233,718,831	0.98x	(5,281,118)	-1.2%
	Fortress Investment Fund IV	07/10/06	200,000,000	231,945,383	2,625,763	136,694,551	34,926,115	171,620,666	0.74x	(60,324,717)	-14.0%
	Fortress Investment Fund IV Coinvestment	07/24/06	25,000,000	28,213,679	1	17,136,522	3,213,680	20,350,202	0.72x	(7,863,477)	-14.3%
	Fortress Investment Fund V	07/23/07	250,000,000	189,121,555	65,396,579	86,565,933	4,625,391	91,191,324	0.48x	(97,930,231)	-40.2%
	Fortress Investment Fund V Coinvestment	07/24/07	50,000,000	46,907,819	3,092,181	24,464,825	-	24,464,825	0.52x	(22,442,994)	-35.5%
	Fortress Investment Fund VI	NA	250,000,000	-	250,000,000	-	-	-	NM	-	NM
	Francisco Partners	06/16/00	60,000,000	63,140,968	8,054,046	28,968,985	47,542,505	76,511,490	1.21x	13,370,522	4.9%
	Hellman & Friedman Capital Partners V	12/10/04	75,000,000	67,433,587	8,855,059	68,763,957	63,410,523	132,174,480	1.96x	60,740,893	30.2%
	Hellman & Friedman Capital Partners VI	06/05/07	275,000,000	192,406,739	100,679,497	164,110,534	20,808,911	184,919,445	0.96x	(7,487,294)	-2.5%
	Hellman & Friedman Capital Partners VII	NA	400,000,000	-	400,000,000	-	-	-	NM	-	NM
	KKR 1982 Fund	01/01/83	12,990,000	13,305,000	-	-	39,359,498	39,359,498	2.96x	26,054,498	36.5%
	KKR 1984 Fund	06/25/84	127,099,299	130,233,549	-	-	576,002,374	576,002,374	4.42x	445,768,825	29.2%
	KKR 1986 Fund	04/17/86	84,354,306	173,980,206	-	-	952,917,260	952,917,260	5.48	778,937,054	28.0%
	KKR 1987 Fund	11/23/87	626,070,509	1,079,418,737	-	5,368,745	1,779,950,543	1,779,950,543	1.64x	694,531,806	8.6%
	KKR 1993 Fund	12/20/93	350,000,000	434,224,667	-	1,023,398	715,497,216	716,520,614	1.65x	282,295,947	16.7%
	KKR 1996 Fund	02/26/97	850,650,000	1,136,165,918	-	106,865,704	1,681,409,990	1,787,275,694	1.57x	651,109,776	13.0%
	KKR 2006 Fund	09/27/06	1,500,000,000	1,300,353,924	376,518,000	1,001,746,414	164,702,724	1,166,449,138	0.90	(133,904,786)	-5.9%
	KKR Beatrice	04/17/86	75,000,000	75,000,000	-	-	268,259,707	268,259,707	3.58x	193,259,707	43.2%
	KKR DAW	05/08/84	64,000,000	64,000,000	-	-	191,025,390	191,025,390	2.98x	127,025,390	13.1%
	KKR Millennium Fund	12/09/02	1,500,000,000	2,003,372,129	-	1,229,526,159	1,628,693,611	2,858,219,770	1.43x	854,847,641	18.1%
	KKR Red Lion	04/10/85	108,128,524	108,128,524	-	-	355,858,447	355,858,447	3.29x	247,729,923	10.1%
	Madison Dearborn Capital Partners III	04/06/99	109,900,000	116,707,693	717,212	10,203,727	160,353,716	170,557,443	1.46x	53,849,750	8.4%
	Madison Dearborn Capital Partners IV	12/04/00	300,000,000	361,951,071	11,638,661	254,820,566	294,063,513	548,884,079	1.52x	186,933,008	15.0%
	Madison Dearborn Capital Partners V	07/31/06	175,000,000	179,904,381	31,115,190	105,678,289	39,460,506	145,138,794	0.81	(34,765,587)	-11.9%
	Madison Dearborn Capital Partners VI	05/27/08	150,000,000	34,794,263	128,006,195	20,796,909	12,800,459	33,597,367	0.97x	(1,196,896)	-4.9%
	Providence Equity Partners VI	03/16/07	250,000,000	168,506,768	125,138,608	101,645,821	43,646,347	145,292,169	0.86x	(23,214,600)	-10.6%
	Silver Lake Partners	07/01/99	60,000,000	62,920,036	4,491,804	5,663,307	132,460,462	138,123,769	2.20x	75,203,733	24.6%
	Silver Lake Partners II	07/28/04	125,000,000	129,695,454	17,904,845	86,510,680	58,016,519	144,527,199	1.11x	14,831,745	4.4%
	Silver Lake Partners III	08/13/07	250,000,000	89,030,948	168,247,288	68,771,834	7,308,863	76,080,697	0.85x	(12,950,251)	-16.6%
	TPG Partners III	02/10/00	82,000,000	78,665,863	11,841,770	22,873,701	156,298,181	179,171,882	2.28x	100,506,019	24.7%
	TPG Partners IV	12/09/03	175,000,000	192,966,864	14,111,543	132,330,867	116,457,795	248,788,662	1.29x	55,821,798	11.3%
	TPG Partners V	06/27/06	750,000,000	661,065,713	211,341,465	328,203,062	149,448,974	477,652,036	0.72x	(183,413,677)	-16.7%
	TPG Partners VI	04/17/08	750,000,000	88,229,261	670,458,205	47,471,296	8,893,552	56,364,848	0.64x	(31,864,413)	-57.2%
	Vestor Capital Partners V	12/19/05	100,000,000	75,764,412	24,792,797	81,933,485	6,719,886	88,653,371	1.17x	12,888,960	7.4%
	Warburg, Pincus Equity Partners	06/26/98	400,000,000	400,000,000	-	79,136,617	529,491,657	608,628,274	1.52	208,628,274	9.5%
	Warburg, Pincus Private Equity IX	07/26/05	700,000,000	700,000,000	-	675,012,888	72,097,900	747,110,788	1.07	47,110,788	2.5%
	Warburg, Pincus Private Equity VIII	08/03/01	300,000,000	313,200,000	-	239,971,691	280,034,185	520,005,876	1.66x	206,805,876	13.9%
	Warburg, Pincus Private Equity X	10/24/07	750,000,000	294,375,000	455,625,000	234,066,682	663,317	234,729,999	0.80x	(59,645,001)	-16.7%
	Welsh, Carson, Anderson & Stowe IX	07/10/00	300,000,000	288,000,000	12,000,000	163,119,477	309,857,938	472,977,415	1.64x	184,977,415	12.9%
	Welsh, Carson, Anderson & Stowe VII	12/21/95	40,000,000	40,000,000	-	1,360,324	85,555,850	86,916,174	2.17x	46,916,174	17.7%
	Welsh, Carson, Anderson & Stowe VIII	07/24/98	150,000,000	150,000,000	-	51,443,434	123,521,425	174,964,859	1.17x	24,964,859	2.0%
Large Corporate Finance total			14,755,192,638	13,095,043,336	3,893,919,415	6,263,546,120	11,717,107,106	17,980,653,226	1.37x	4,885,609,891	14.7%
International	Advent International GPE VI	07/07/08	155,496,812	29,323,765	117,113,161	26,008,409	-	26,008,409	0.89x	(3,315,356)	-13.9%
	Advent Latin American Private Equity Fund IV	11/06/07	25,000,000	18,065,123	7,000,000	20,637,567	-	20,637,567	1.14x	2,572,444	13.2%
	Advent Latin American Private Equity Fund V	NA	100,000,000	-	100,000,000	-	-	-	NM	-	NM
	Affinity Asia Pacific Fund III	03/22/07	100,000,000	43,757,132	56,265,379	28,218,504	-	28,218,504	0.64x	(15,538,628)	-35.8%
	Apax Europe IV	03/31/99	188,623,500	177,899,887	-	23,007,883	221,241,118	244,249,001	1.37x	66,349,114	7.9%
	Apax Europe V	04/19/01	108,000,000	144,259,780	-	45,197,841	252,933,651	298,131,492	2.07x	153,871,712	37.6%
	Apax Europe VII	06/25/07	152,742,728	77,671,558	88,383,838	57,863,819	-	57,863,819	0.74x	(19,807,738)	-18.6%
	Asia Opportunity Fund II	11/03/05	100,000,000	123,169,316	1,977,405	82,152,356	25,336,604	107,488,960	0.87x	(15,680,356)	-5.8%
	Asia Opportunity Fund III	02/13/08	125,000,000	5,746,198	119,316,401	44,196	66,542	110,738	0.02x	(5,635,460)	0.0%
	Astorg II	03/24/99	23,117,100	20,587,681	-	-	63,079,718	63,079,718	3.06x	42,492,037	23.7%
	Avenue Asia Special Situations Fund IV	07/20/06	75,000,000	52,818,893	25,176,381	49,597,152	5,584,706	55,181,858	1.04x	2,362,965	2.6%
	BC European Capital VI	08/04/98	35,302,770	27,651,447	-	-	75,519,191	75,519,191	2.73x	47,867,743	24.0%
	BC European Capital VII	04/25/00	95,690,000	108,149,740	-	89,901,918	166,366,883	256,268,800	2.37x	148,119,060	24.1%
	BC European Capital VIII	12/13/05	290,610,000	177,260,040	139,986,825	203,313,570	1,632,773	204,946,343	1.16x	27,686,303	8.3%
	Bridgepoint Europe III	12/06/05	129,810,000	122,795,631	18,560,972	101,495,254	3,083,600	104,578,854	0.85	(18,216,777)	-7.5%



Strategy	Partnership	Initial investment date	Commitment	Amount contributed (A)	Unfunded commitment	Current market value (B)	Total distributed (C)	Total value (B+C)	Total value multiple (B+C)/A	Gain since inception (B+C)-A	IRR since inception
	Bridgepoint Europe IV	11/14/08	222,222,150	12,363,205	205,702,586	7,182,814	-	7,182,814	0.58x	(5,180,391)	-59.4%
	Charterhouse Capital Partners IX	01/07/09	272,071,827	17,782,565	274,146,895	13,135,375	1,988	13,137,363	0.74x	(4,645,202)	-68.0%
	Charterhouse Capital Partners VI	10/01/97	47,551,300	49,124,506	-	3,109	103,227,194	103,230,302	2.10x	54,105,796	18.8%
	Charterhouse Capital Partners VII	09/24/02	100,000,000	132,869,157	20,691,965	31,663,806	210,503,163	242,166,969	1.82	109,297,813	39.9%
	Charterhouse Capital Partners VIII	07/20/06	168,980,084	149,149,847	46,244,663	88,742,208	-	88,742,208	0.59x	(60,407,640)	-21.3%
	Cinven Fourth Fund	01/22/07	157,927,985	106,558,981	70,478,122	90,928,830	-	90,928,830	0.85x	(15,630,151)	-7.9%
	Cinven Fund	12/02/96	40,000,000	40,958,918	2,079,648	2,485,522	65,532,672	68,018,194	1.66x	27,059,276	17.2%
	Cinven Second Fund	08/03/98	101,851,700	91,556,230	2,391,804	7,358,417	136,666,100	144,024,517	1.57x	52,468,287	9.2%
	Cinven Third Fund	01/11/02	95,775,904	132,028,738	10,915,051	43,947,783	196,915,146	240,862,929	1.82x	108,834,191	32.5%
	Doughty Hanson Fund II	03/06/96	20,000,000	17,181,301	-	2,040,149	33,131,813	35,171,962	2.05x	17,990,661	48.8%
	Doughty Hanson Fund III	11/03/97	100,000,000	103,514,207	5,109,420	67,699,173	165,927,278	233,626,451	2.26x	130,112,244	17.0%
	European Mezzanine Fund III	07/12/99	50,045,325	56,220,085	2,382,971	8,574,884	89,625,368	98,200,251	1.75	41,980,167	15.6%
	FountainVest China Growth Capital Fund	10/31/08	50,000,000	8,704,798	41,338,256	6,677,488	11,739	6,689,227	0.77x	(2,015,570)	-50.1%
	France Private Equity II	10/30/98	26,987,749	21,513,538	2,687,955	4,176,220	33,473,843	37,650,063	1.75x	16,136,528	14.4%
	Gilbert Global Equity Partners	05/28/98	100,000,000	113,905,659	9,964,761	23,456,253	58,186,242	81,642,495	0.72x	(32,263,164)	-8.7%
	HarbourVest Global Private Equity	12/11/07	147,395,717	147,395,717	-	64,427,570	11,758,730	76,186,300	0.52x	(71,209,417)	-33.7%
	HarbourVest Int'l PEP II - Direct	09/26/95	5,000,000	5,000,000	-	61,019	9,447,602	9,508,621	1.90x	4,508,621	19.6%
	HarbourVest Int'l PEP II - Partnership	06/29/95	35,055,265	34,355,265	-	-	49,478,253	49,478,253	1.44x	15,122,988	9.4%
	HarbourVest Int'l PEP III - Direct	03/31/98	50,097,669	48,883,492	1,250,001	4,444,206	25,920,048	30,364,254	0.62x	(18,519,238)	-8.1%
	HarbourVest Int'l PEP III - Partnership	06/22/98	80,000,000	76,800,000	-	-	119,921,210	119,921,210	1.50x	43,121,210	10.5%
	HarbourVest Int'l PEP IV - Direct	07/20/01	60,000,000	56,700,000	-	-	105,847,648	105,847,648	1.87x	49,147,648	21.3%
	HarbourVest Int'l PEP IV - Partnership	04/09/01	40,000,000	32,400,000	-	-	55,254,067	55,254,067	1.71x	22,854,067	22.6%
	HIPEP V-Asia Pacific and Rest of World Fund	05/09/06	75,000,000	43,988,291	31,125,000	40,914,140	-	40,914,140	0.93	(3,074,151)	-4.0%
	HIPEP VI-Asia Pacific Fund	03/18/09	50,000,000	500,000	49,500,000	323,257	-	323,257	0.65	(176,743)	-55.6%
	HIPEP VI-Emerging Markets Fund	12/14/09	50,000,000	-	50,000,000	(281,423)	-	(281,423)	NM	(281,423)	NM
	KKR Asian Fund	07/03/07	400,000,000	219,287,095	236,454,000	160,410,482	37,854,552	198,265,034	0.90x	(21,022,061)	-11.9%
	KKR European Fund	11/04/99	400,000,000	532,470,637	-	249,690,230	751,437,707	1,001,127,937	1.88x	468,657,300	19.6%
	KKR European Fund II	11/29/05	500,000,000	592,295,578	-	269,934,474	132,994,432	402,928,906	0.68x	(189,366,672)	-17.4%
	KKR European Fund III	03/17/08	606,000,000	59,000,066	578,238,000	20,115,828	15,147,696	35,263,424	0.60x	(23,736,642)	-59.5%
	KKR E2 Investors	10/02/09	94,000,000	-	94,000,000	-	-	-	NM	-	NM
	Nordic Capital Fund III	02/26/98	49,925,112	50,974,880	1,965,243	3,783,885	178,157,378	181,941,263	3.57x	130,966,383	31.3%
	Nordic Capital Fund IV	08/10/00	81,130,731	73,399,217	10,509,213	1,329,485	204,054,783	205,384,268	2.80x	131,985,052	33.1%
	Nordic Capital Fund V	08/04/03	102,780,000	141,226,203	1,580,137	181,424,561	63,559,818	244,984,379	1.73x	103,758,176	18.3%
	Nordic Capital Fund VI	05/26/06	180,615,000	212,915,496	3,095,590	174,855,775	8,795,043	183,650,818	0.86x	(29,264,677)	-6.9%
	Nordic Capital Fund VII	04/14/08	441,720,000	105,013,724	341,848,254	83,989,189	3,240,026	87,229,215	0.83x	(17,784,509)	-15.2%
	Palamon European Equity	07/30/99	50,870,000	61,692,890	1	54,548,023	45,490,064	100,038,086	1.62x	38,345,196	12.4%
	Palamon European Equity II	10/25/05	120,380,000	83,761,259	53,267,733	78,797,596	-	78,797,596	0.94x	(4,963,663)	-2.8%
	Permira IV	12/14/06	125,187,782	83,808,535	58,117,406	38,921,392	-	38,921,392	0.46x	(44,887,143)	-37.0%
	Triton Fund III	12/22/09	190,718,373	-	219,587,176	-	-	-	NM	-	NM
	Warburg, Pincus International Partners	06/22/00	100,000,000	106,134,539	-	83,485,572	89,705,411	173,190,983	1.63x	67,056,444	11.6%
International total			7,293,682,583	4,950,590,805	3,098,452,211	2,636,685,762	3,816,111,697	6,452,797,459	1.30x	1,502,206,653	11.8%
Distressed	Avenue Special Situations Fund I	03/27/06	100,000,000	125,897,973	-	109,771,152	25,897,973	135,669,125	1.08x	9,771,152	3.3%
	Avenue Special Situations Fund V	06/04/07	200,000,000	196,180,465	24,931,426	181,024,028	21,524,881	202,548,709	1.03x	6,368,244	2.7%
	Contrarian Capital Fund II	03/19/97	40,000,000	40,000,000	-	-	56,236,772	56,236,772	1.41x	16,236,772	5.3%
	DOJ Galileo Fund	01/20/95	20,712,000	20,712,000	-	-	17,308,790	17,308,790	0.84x	(3,403,210)	-7.3%
	Joseph, Littlejohn & Levy Fund II	01/25/94	40,000,000	44,807,903	-	-	67,570,232	67,570,232	1.51x	22,762,329	7.1%
	Joseph, Littlejohn & Levy Fund III	01/08/98	125,000,000	144,691,205	5,822,434	3,068,553	219,808,961	222,877,514	1.54x	78,186,309	11.2%
	MatlinPatterson Global Opportunities III	06/22/07	150,000,000	93,465,000	59,850,000	78,043,674	3,322,443	81,366,117	0.87x	(12,098,883)	-10.1%
	MatlinPatterson Global Opps Fund	01/09/02	75,000,000	78,369,398	-	13,102,492	117,455,418	130,557,910	1.67x	52,188,512	15.8%
	OCM Opportunities Fund	10/24/95	38,600,000	40,530,000	-	231,921	64,925,371	65,157,292	1.61x	24,627,292	10.2%
	OCM Opportunities Fund II	10/28/97	75,000,000	75,000,000	-	161,946	112,532,217	112,694,163	1.50x	37,694,163	8.4%
	OCM Opportunities Fund III	09/23/99	125,000,000	130,000,000	-	1,564,039	189,427,030	190,991,069	1.47x	60,991,069	11.9%
	OCM Opportunities Fund IV	10/30/01	100,000,000	107,500,000	-	279,021	172,058,889	172,337,910	1.60x	64,837,910	28.0%
	OCM Opportunities Fund V	06/30/04	30,000,000	30,000,000	-	6,513,940	39,784,426	46,298,366	1.54x	16,298,366	14.2%
	OCM Opportunities Fund VI	09/28/05	30,000,000	30,000,000	-	36,371,369	3,011,136	39,382,505	1.31x	9,382,505	8.2%
	OCM Opportunities Fund VII	05/16/07	85,000,000	85,000,000	-	83,902,280	496,493	84,398,773	0.99x	(601,227)	-0.4%
	OCM Opportunities Fund VIIb	06/03/08	215,000,000	172,000,000	43,000,000	221,081,072	-	221,081,072	1.29x	49,081,072	31.9%
	OCM Opportunities Fund VIII	12/09/09	250,000,000	0	-	-	-	-	NM	-	NM
	OCM Principal Opportunities Fund IV	12/07/06	150,000,000	157,500,000	-	149,796,045	7,922,794	157,718,839	1.00x	218,839	0.1%
	Varde Select Fund	02/11/98	16,000,000	16,000,000	-	429,213	20,637,051	21,066,265	1.32x	5,066,265	6.0%
Distressed total			1,865,312,000	1,587,653,945	133,603,860	885,340,745	1,139,920,677	2,025,261,422	1.28x	437,607,478	9.6%
Primary total			31,817,516,064	26,485,579,141	8,565,758,343	12,327,383,834	23,678,970,396	36,006,354,230	1.36x	9,520,775,089	12.9%
Venture Capital	Mobius Technology Ventures Side Fund VI	11/14/03	8,166,667	3,064,717	338,810	2,332,088	2,706,615	5,038,702	1.64x	1,973,985	12.4%
Venture Capital	Phoenix Partners	10/23/90	923,036	923,036	-	-	644,752	644,752	0.70x	(278,284)	-9.4%
Large Corporate Finance	Francisco Partners	11/23/04	10,000,000	4,852,413	1,342,341	4,828,161	4,978,435	9,806,596	2.02x	4,954,183	29.8%
International	Warburg, Pincus International Partners	01/05/05	10,000,000	6,916,432	-	8,348,557	7,876,296	16,225,553	2.35x	3,309,122	38.7%
Secondary total			29,089,703	15,756,598	1,681,151	18,508,806	16,206,797	31,715,603	2.01x	15,959,006	16.2%
Grand total			31,846,605,767	26,501,335,739	8,567,439,493	12,342,892,640	23,695,177,193	36,038,069,834	1.36x	9,536,734,095	13.0%