

UNAUDITED**December 31, 2010**

	Total Unaudited	Uncalled Commitments	IRR
Fidelity Growth Fund II LP (Pyramis) (Value Added RE)	3,076,014	-	-7
Fidelity Growth Fund III LP (Pyramis) (Value Added RE)	5,855,146	20,474,918	-25.4
Apollo Funds III (Opportunistic RE)	2,037,465	395,237	-1.7
Apollo Funds IV (liq. 2009) (Opportunistic RE)	4,453,745	393,363	3.7
Abbott Capital	1,264,071	489,260	15.3
Abbott Capital Private Equity Fund II	9,591,446	1,290,000	3.7
Abbott Capital Private Equity Fund III	16,257,096	1,400,000	12.1
Abbott Capital Private Equity Fund IV	21,180,346	3,100,000	10
Abbott Capital Private Equity Fund V	9,472,368	7,500,000	-2.6
Abbott Capital Private Equity Fund VI	6,872,859	88,500,000	-20
BlackRock Alternative Advisors(Quellos 3)	49,183,401	51,524,260	-1.5
HarbourVest VI -Partnership Fund	25,833,990	1,440,000	2.8
HarbourVest VI -Buyout Fund	5,777,178	1,200,000	12.7
HarbourVest VI -Direct Fund	1,302,959	69,239	-1.2
HarbourVest VII -Venture Fund	2,411,460	503,000	2.7
HarbourVest VII -Buyout Fund	10,636,115	1,710,000	6.7
HarbourVest VIII -Venture Fund	2,411,460	16,400,000	-0.5
HarbourVest VIII -Buyout Fund	28,573,633	31,758,458	1.8
HarbourVest Dover Street VII	35,801,854	53,500,000	12.2
NB (Lehman) Crossroads 18	73,167,856	19,000,000	-2
RMK Timberland (Wachovia)	51,166,848	-	9.6
RMK - Select II, LP	36,181,944	0	1.4
Agrivest-UBS (Open-End)	74,217,126	-	5.6
GSC Recovery Fund III	30,663,562	4,008,783	0.7
HarbourVest VII -Mezzanine Fund	2,322,445	315,000	3.2
Highland Crusader Fund (Open-End)	25,232,778	-	-35.4
Oaktree Principal Opportunities Fund IV	39,337,303	-	8.8
Oaktree European Principal Opportunities Fund II	19,219,232	6,250,000	23.6
Oaktree Opportunities Fund VII	25,899,737	-	10.8
Oaktree Opportunities Fund VII-B	39,030,071	3,000,000	31
Oaktree Value Opport. (Open-End)	13,268,874	-	n/a
OakTree Principal Opportunities Fund V	5,327,684	14,000,000	30.6
OakTree Opportunities Fund VIII	10,230,013	11,925,000	28.4
OakTree Opportunities Fund VIII-B	0	10,000,000	n/a

UNAUDITED**March 31, 2011**

	Total Unaudited	Uncalled Commitments	IRR
Fidelity Growth Fund II LP (Pyramis) (Value Added RE)	2,930,577	-	-6.4
Fidelity Growth Fund III LP (Pyramis) (Value Added RE)	11,868,736	16,363,869	-23.2
Apollo Funds III (Opportunistic RE)	1,495,385	395,237	-1.8
Apollo Funds IV (liq. 2009) (Opportunistic RE)	4,073,502	393,363	3.2
Abbott Capital	1,065,545	489,260	15.3
Abbott Capital Private Equity Fund II	7,502,599	1,290,000	3.8
Abbott Capital Private Equity Fund III	16,518,589	1,400,000	12.2
Abbott Capital Private Equity Fund IV	20,032,051	2,700,000	10.9
Abbott Capital Private Equity Fund V	10,873,221	7,300,000	-0.2
Abbott Capital Private Equity Fund VI	6,522,007	87,500,000	-16.7
BlackRock Alternative Advisors(Quellos 3)	50,705,873	48,524,260	-1.3
HarbourVest VI -Partnership Fund	15,806,705	1,440,000	3.3
HarbourVest VI -Buyout Fund	9,113,265	1,200,000	13
HarbourVest VI -Direct Fund	1,589,826	120,000	-0.6
HarbourVest VII -Venture Fund	2,630,535	495,000	4.8
HarbourVest VII -Buyout Fund	6,882,699	1,620,000	7.8
HarbourVest VIII -Venture Fund	26,798,716	14,400,000	3.7
HarbourVest VIII -Buyout Fund	34,984,889	27,258,458	4.7
HarbourVest Dover Street VII	60,707,663	46,500,000	22.5
NB (Lehman) Crossroads 18	75,964,739	19,000,000	1.5
RMK Timberland (Wachovia)	49,163,124	-	9.2
RMK - Select II, LP	35,824,044	0	0.9
Agrivest-UBS (Open-End)	74,800,950	-	6.1
GSC Recovery Fund III	19,810,790	4,008,783	5.1
HarbourVest VII -Mezzanine Fund	2,324,091	315,000	3.8
Highland Crusader Fund (Open-End)	30,144,011	-	-31
Oaktree Principal Opportunities Fund IV	42,851,840	-	6.3
Oaktree European Principal Opportunities Fund II	21,339,825	5,000,000	11.6
Oaktree Opportunities Fund VII	26,139,468	-	8.4
Oaktree Opportunities Fund VII-B	30,825,651	3,000,000	23
Oaktree Value Opport. (Open-End)	14,404,098	-	n/a
OakTree Principal Opportunities Fund V	7,956,178	12,000,000	16.1
OakTree Opportunities Fund VIII	16,434,670	6,925,000	18.4
	740,085,862		

UNAUDITED**June 30, 2011**

	Total Unaudited	Uncalled Commitments	IRR
Fidelity Growth Fund II LP (Pyramis) (Value Added RE)	6,888,000	-	-6.4
Fidelity Growth Fund III LP (Pyramis) (Value Added RE)	8,472,000		-23.2
Apollo Funds III (Opportunistic RE)	1,794,000	395,237	-0.7
Apollo Funds IV (liq. 2009) (Opportunistic RE)	4,432,000	393,363	3.9
Abbott Capital	1,128,000	-	15.3
Abbott Capital Private Equity Fund II	9,198,000	1,290,000	4.0
Abbott Capital Private Equity Fund III	15,128,000	1,400,000	12.3
Abbott Capital Private Equity Fund IV	23,303,000	2,700,000	11.3
Abbott Capital Private Equity Fund V	12,451,000	16,825,000	1.5
Abbott Capital Private Equity Fund VI	10,765,000	87,500,000	-12.3
BlackRock Alternative Advisors(Quellos 3)	53,923,000	48,524,260	1.9
HarbourVest VI -Partnership Fund	16,702,000	1,440,000	3.5
HarbourVest VI -Buyout Fund	10,501,000	1,200,000	13.1
HarbourVest VI -Direct Fund	1,696,000	120,000	3.5
HarbourVest VII -Venture Fund	2,763,000	495,000	5.6
HarbourVest VII -Buyout Fund	7,271,000	1,620,000	8.5
HarbourVest VIII -Venture Fund	28,228,000	13,000,000	5.7
HarbourVest VIII -Buyout Fund	14,118,000	27,258,458	6.3
HarbourVest Dover Street VII	67,646,000	46,500,000	23.5
NB (Lehman) Crossroads 18	81,382,000	19,000,000	3.2
RMK Timberland (Wachovia)	47,770,000	-	9.1
RMK - Select II, LP	37,131,000	-	1.2
Agrivest-UBS (Open-End)	78,709,000	-	6.9
GSC Recovery Fund III	36,358,000	4,008,783	4.7
HarbourVest VII -Mezzanine Fund	2,277,000	315,000	4.6
Highland Crusader Fund (Open-End)	32,099,000	-	-28.1
Oaktree Principal Opportunities Fund IV	43,850,000	-	6.5
Oaktree European Principal Opportunities Fund II	22,949,000	5,000,000	10.0
Oaktree Opportunities Fund VII	23,611,000	-	8.4
Oaktree Opportunities Fund VII-B	31,175,000	3,000,000	21.5
OakTree Principal Opportunities Fund V	7,921,000	12,000,000	12.1
OakTree Opportunities Fund VIII	16,412,000	6,925,000	12.9
OakTree Value Opportunities	14,606,000	-	10.7

UNAUDITED**September 30, 2011**

	Total Unaudited	Uncalled Commitments	IRR
Fidelity Growth Fund II LP (Pyramis) (Value Added RE)	3,057,270	-	-6.4
Fidelity Growth Fund III LP (Pyramis) (Value Added RE)	13,530,122		-23.4
Apollo Funds III (Opportunistic RE)	1,418,557	395,237	-0.7
Apollo Funds IV (liq. 2009) (Opportunistic RE)	4,217,524	393,363	-1.2
Abbott Capital	1,107,245	-	15.5
Abbott Capital Private Equity Fund II	7,692,360	4,515,000	5.8
Abbott Capital Private Equity Fund III	13,371,985	1,400,000	8.3
Abbott Capital Private Equity Fund IV	21,203,232	2,250,000	12.8
Abbott Capital Private Equity Fund V	12,650,751	6,200,000	5.6
Abbott Capital Private Equity Fund VI	14,765,918	85,500,000	-3.9
BlackRock Alternative Advisors(Quellos 3)	66,603,780	45,524,260	4.5
HarbourVest VI -Partnership Fund	11,417,667	960,000	2.1
HarbourVest VI -Buyout Fund	9,039,176	1,100,000	10.4
HarbourVest VI -Direct Fund	1,627,304	120,000	-1.8
HarbourVest VII -Venture Fund	2,796,177	360,000	9.2
HarbourVest VII -Buyout Fund	7,137,371	1,350,000	12.3
HarbourVest VIII -Venture Fund	31,747,045	11,800,000	7.8
HarbourVest VIII -Buyout Fund	38,913,298	26,058,458	6.8
HarbourVest Dover Street VII	97,743,984	14,815,241	21.9
NB (Lehman) Crossroads 18	73,964,739	19,000,000	5.3
RMK Timberland (Wachovia)	47,770,278	-	6.0
RMK - Select II, LP	35,824,044	-	0.6
Agrivest-UBS (Open-End)	74,800,950	-	8.1
GSC Recovery Fund III	19,810,790	-	-0.2
HarbourVest VII -Mezzanine Fund	2,112,095	315,000	7.3
Highland Crusader Fund (Open-End)	29,720,000	-	-26.4
Oaktree Principal Opportunities Fund IV	41,854,571	-	7.1
Oaktree European Principal Opportunities Fund II	24,198,271	4,000,000	8.7
Oaktree Opportunities Fund VII	21,943,501	-	9.2
Oaktree Opportunities Fund VII-B	28,475,208	3,000,000	11.7
OakTree Principal Opportunities Fund V	9,921,642	10,000,000	14.7
OakTree Opportunities Fund VIII	18,411,522	4,925,000	12.2
OakTree Opportunities Fund VIII-B	1,000,000	9,000,000	NA
OakTree Value Opportunities	13,386,047	-	10.7

UNAUDITED**December 31, 2011**

	Total Unaudited	Uncalled Commitments	IRR
Fidelity Growth Fund II LP (Pyramis) (Value Added RE)	2,823,000	-	-4.8
Fidelity Growth Fund III LP (Pyramis) (Value Added RE)	19,122,000	4,422,964	-16.9
Apollo Funds III (Opportunistic RE)	1,106,000	395,237	-3.1
Apollo Funds IV (liq. 2009) (Opportunistic RE)	3,799,000	393,363	2.2
Abbott Capital	765,000	-	15.4
Abbott Capital Private Equity Fund II	7,963,000	4,515,000	4
Abbott Capital Private Equity Fund III	11,879,000	1,400,000	12
Abbott Capital Private Equity Fund IV	16,425,000	2,250,000	10.5
Abbott Capital Private Equity Fund V	13,076,000	5,200,000	2.3
Abbott Capital Private Equity Fund VI	14,804,000	79,000,000	-8.2
BlackRock Alternative Advisors(Quellos 3)	49,624,993	45,524,260	6.2
HarbourVest VI -Partnership Fund	14,794,000	1,120,000	3.4
HarbourVest VI -Buyout Fund	7,966,000	1,100,000	12.6
HarbourVest VI -Direct Fund	1,430,000	120,000	-0.9
HarbourVest VII -Venture Fund	2,790,000	330,000	5.9
HarbourVest VII -Buyout Fund	6,811,000	1,260,000	7.5
HarbourVest VIII -Venture Fund	32,092,000	11,800,000	7.6
HarbourVest VIII -Buyout Fund	37,588,000	23,779,599	4.9
HarbourVest Dover Street VII	95,512,000	14,815,241	21.6
HarbourVest IX -Buyout Fund	551,000	5,000,000	NA
HarbourVest IX -Credit Fund	210,000	30,000,000	NA
HarbourVest IX -Venture Fund	501,000	15,000,000	NA
NB (Lehman) Crossroads 18	80,667,000	17,000,000	3.5
RMK Timberland (Wachovia)	43,744,000	-	6.5
RMK - Select II, LP	34,459,000	-	1.6
Agrivest-UBS (Open-End)	83,052,000	-	8.9
GSC Recovery Fund III	17,872,000	-	-1.7
HarbourVest VII -Mezzanine Fund	2,065,000	315,000	4.1
Highland Crusader Fund (Open-End)	29,720,000	-	-22.4
Oaktree Principal Opportunities Fund IV	39,120,000	-	4.1
Oaktree European Principal Opportunities Fund II	21,940,000	2,000,000	8.2
Oaktree European Principal Opportunities Fund III	2,469,000	22,500,000	NA
Oaktree Opportunities Fund VII	21,213,000	-	7.1
Oaktree Opportunities Fund VII-B	23,291,000	3,000,000	17.3
OakTree Principal Opportunities Fund V	12,097,000	#REF!	7.1
OakTree Opportunities Fund VIII	20,737,000	925,000	4.1
OakTree Opportunities Fund VIII-B	1,975,000	6,500,000	NA
OakTree Value Opportunities	13,272,000	-	7