

Total Elected Officials' Retirement System Fund Composite

Market Values

Market Value: \$22.7 Million and 100.0% of Fund

Ending March 31, 2020

	Asset Class	Market Value	% of Portfolio	Policy %
Total Fund Composite		\$22,671,251	100.0%	100.0%
Fixed Income Composite		\$6,034,086	26.6%	25.0%
Mellon Aggregate Bond Index Fund	Core Fixed Income	\$4,481,314	19.8%	21.5%
Invesco US Senior Loan Fund	Senior Secured Loans	\$1,552,773	6.8%	3.5%
U.S. Equity Composite		\$8,052,739	35.5%	39.0%
Mellon Large Cap Stock Index Fund	Large-Cap Core	\$5,233,248	23.1%	24.0%
Mellon Mid Cap Stock Index Fund	Mid-Cap Core	\$1,468,125	6.5%	7.5%
Mellon Small Cap Stock Index Fund	Small-Cap Core	\$1,351,366	6.0%	7.5%
International Equity Composite		\$4,276,019	18.9%	21.0%
Mellon ACWI ex. USA Index Fund	Non-U.S. Large-Cap Core	\$2,085,301	9.2%	10.0%
Mondrian	Non-U.S. Small-Cap Value	\$2,190,718	9.7%	11.0%
Defensive Equity Composite		\$1,030,486	4.5%	5.0%
Neuberger Berman	Defensive Equity	\$1,030,486	4.5%	5.0%
Real Estate Composite		\$2,775,065	12.2%	10.0%
American Realty	Core Real Estate	\$2,775,065	12.2%	10.0%
Cash Equivalents Composite		\$502,856	2.2%	0.0%
Cash	Cash & Equivalents	\$502,856	2.2%	0.0%