

Total Employees' Retirement System Fund Composite

Market Values

Ending June 30, 2021

	Asset Class	Market Value	% of Portfolio	Policy %
Total Fund Composite		\$2,102,354,657	100.0%	100.0%
Total Fixed Income Composite		\$372,336,255	17.7%	22.0%
Mellon EB Aggregate Bond Index Fund	Core Fixed Income	\$73,676,772	3.5%	6.0%
Semper	MBS Fixed Income	\$69,706,388	3.3%	4.0%
Pugh Capital	Core Fixed Income	\$63,514,873	3.0%	4.0%
Pacific Asset Management	Senior Secured Loans	\$76,513,151	3.6%	4.0%
Payden & Rygel	EM Fixed Income	\$88,925,071	4.2%	4.0%
Total Domestic Equity Composite		\$549,735,587	26.1%	25.0%
Edgar Lomax	Large-Cap Value	\$110,638,534	5.3%	5.0%
Mellon EB Large Cap SIF	Large-Cap Core	\$169,435,287	8.1%	8.0%
RhumbLine Advisers	Mid-Cap Growth	\$74,015,449	3.5%	3.0%
DF Dent	Mid-Cap Growth	\$79,732,376	3.8%	3.0%
Mellon Small Cap Stock Index	Smid-Cap Core	\$115,913,942	5.5%	6.0%
Total International Equity Composite		\$278,101,640	13.2%	11.0%
Mellon ACWI ex. USA Index	Non-U.S. Large-Cap Core	\$11,796,499	0.6%	0.0%
Ariel Investments	Non-U.S. All-Cap Core	\$47,246,797	2.2%	1.5%
Harding Loevner LP	Non-U.S. Large-Cap Growth	\$40,381,324	1.9%	1.5%
Mondrian	Non-U.S. Small-Cap Value	\$105,090,846	5.0%	5.0%
SSGA Emerging SC	EM Small-Cap	\$73,586,174	3.5%	3.0%
Xponance		\$108,234,153	5.1%	4.0%
Aubrey	Emerging Markets	\$14,609,534	0.7%	
North of South Capital	Emerging Markets	\$16,429,779	0.8%	
Arga ACWI ex US	Global Core Equity	\$12,029,185	0.6%	
Applied Research EAFE		\$11,439,977	0.5%	
Foresight EAFE	Non-U.S. Large-Cap Core	\$11,490,563	0.5%	
Martin EAFE	Non-U.S. Large-Cap Core	\$11,421,472	0.5%	
Xponance MSCI World ex US	Global Core Equity	\$30,683,969	1.5%	
Low Volatility Composite		\$123,005,165	5.9%	5.0%
Analytic Investors	Low-Volatility U.S. Equity	\$123,005,165	5.9%	5.0%
Defensive Equity Composite		\$101,562,737	4.8%	5.0%
Neuberger Berman	Defensive Equity	\$101,562,737	4.8%	5.0%
Risk Premia Composite		\$39,597,757	1.9%	2.0%
Lombard Odier	Risk Premia	\$39,597,757	1.9%	2.0%
Total Real Estate Composite		\$238,796,013	11.4%	13.0%
American Realty	Core Real Estate	\$118,514,715	5.6%	5.0%
Barings	Core Real Estate	\$104,010,560	4.9%	5.0%
Basis Investment Group	Real Estate Debt	\$15,866,918	0.8%	2.0%
Thor Equities	Value-Added Real Estate	\$403,820	0.0%	1.0%

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Private Equity Composite		\$233,408,488	11.1%	13.0%
Abbott PE Fund V	U.S. Private Equity FoF	\$4,301,544	0.2%	
Fairview Venture III	U.S. Private Equity FoF	\$4,128,202	0.2%	
Abbott PE Fund VI	U.S. Private Equity FoF	\$22,137,803	1.1%	
RCP Fund Direct Feeder	LBO Private Equity	\$642,096	0.0%	
RCP Fund VII Feeder	LBO Private Equity FoF	\$9,958,638	0.5%	
Summit Partners Credit Fund, LP	Mezz. Private Equity	\$209,267	0.0%	
Adams Street Partnership Fund - 2012 LP	Global Divers. Private Equity FoF	\$23,587,984	1.1%	
Abbott Select Buyouts Partners III	LBO Private Equity FoF	\$13,578,268	0.6%	
RCP Fund Direct II Feeder	LBO Private Equity	\$3,963,615	0.2%	
Warburg Pincus XII, LP	U.S. Private Equity FoF	\$6,363,810	0.3%	
Landmark Partners XVI	Secondary Private Equity FoF	\$4,775,829	0.2%	
Summit Partners Growth Equity IX	Venture Private Equity	\$9,601,330	0.5%	
I Squared Global Infrastructure II	Global Infrastructure	\$12,064,628	0.6%	
Reverence Capital Partners Opportunities Fund II	LBO Private Equity	\$11,327,347	0.5%	
RLJ Equity Partners II	LBO Private Equity	\$12,363,714	0.6%	
Chicago Pacific Founders	LBO Private Equity	\$13,830,985	0.7%	
Oaktree Special Situations Fund II	Distressed Private Equity	\$6,515,966	0.3%	
Siris Partners IV	LBO Private Equity	\$11,475,139	0.5%	
Vivo Capital Fund IX, LP	LBO Private Equity	\$26,687,083	1.3%	
BlackRock Global Energy & Power Infrastructure Fund III		\$11,563,642	0.6%	
Tailwater Energy Fund IV		\$13,069,551	0.6%	
GenNx360 Capital Partners III	LBO Private Equity	\$11,262,047	0.5%	
Cash Equivalents Composite		\$57,576,861	2.7%	0.0%
BNY Mellon Cash Reserve	Cash & Equivalents	\$57,576,861	2.7%	

*Please note the following:

- Thor Equities: market value as of December 31, 2020, adjusted for capital calls/distributions.
- Abbott Capital Fund V and VI: market values as of March 31, 2021 and June 30, 2021, adjusted for capital calls/distributions.
- Abbott Select Buyouts III: market value as of June 30, 2021, adjusted for capital calls/distributions
- Fairview Ventures Fund III: market value as of March, 31 2021, adjusted for capital calls/distributions.
- RCP Fund VII Feeder: market value as of March 31, 2021; RCP Fund Direct: market value as of March 31, 2021, RCP Direct II: market value as of March 31, 2021, adjusted for capital calls/distributions.
- Summit Partners & Summit Growth: market values as of March 31, 2021, adjusted for capital calls/distributions.
- Adams Street 2012 Global Fund: market value as of March 31, 2021, adjusted for capital calls/distributions.
- Warburg Pincus: market value as of March 31, 2021, adjusted for capital calls/distributions.
- I Squared: market value as of March 31, 2021, adjusted for capital calls/distributions.
- Landmark: market value as of March 31, 2021, adjusted for capital calls/distributions.
- Reverence: market value as of March 31, 2021, adjusted for capital calls/distributions.
- RLJ: market value as of March 31, 2021, adjusted for capital calls/distributions.
- Siris: market value as of March 31, 2021, adjusted for capital calls/distributions.
- Basis Investment Group: market value as of March 31, 2021, adjusted for capital calls/distributions.
- Chicago Pacific Founders: market value as of March 31 2021, adjusted for capital calls/distributions.
- Oaktree Special Situations: market value as of March 31, 2021, adjusted for capital calls/distributions.
- Tailwater Energy Fund: market values as of March 31, 2021, adjusted for capital calls/distributions.
- BlackRock Global Energy & Power Fund: market value as of March 31, 2021, adjusted for capital calls/distributions.
- Vivo Capital Fund IX: market value as of March 31, 2021, adjusted for capital calls/distributions.
- GenNx360 Capital Partners III: market value as of March 31, 2021, adjusted for capital calls/distributions.
- Xponance: market value excludes the Transition Account (\$55,713).