

# Total Employees' Retirement System Fund Composite

## Market Values

Ending June 30, 2022

	Asset Class	Market Value	% of Portfolio	Policy %
<b>Total Fund Composite</b>		<b>\$1,972,260,795</b>	<b>100.0%</b>	<b>100.0%</b>
<b>Total Fixed Income Composite</b>		<b>\$378,283,532</b>	<b>19.2%</b>	<b>22.0%</b>
Mellon EB Aggregate Bond Index Fund	Core Fixed Income	\$86,918,864	4.4%	6.0%
Pugh Capital	Core Fixed Income	\$70,367,415	3.6%	4.0%
Semper	MBS Fixed Income	\$77,641,643	3.9%	4.0%
Pacific Asset Management	Senior Secured Loans	\$74,561,095	3.8%	4.0%
Payden & Rygel	EM Fixed Income	\$68,794,514	3.5%	4.0%
<b>Total Domestic Equity Composite</b>		<b>\$427,736,089</b>	<b>21.7%</b>	<b>22.0%</b>
Edgar Lomax	Large-Cap Value	\$98,308,298	5.0%	4.0%
Mellon EB Large Cap SIF	Large-Cap Core	\$143,377,078	7.3%	7.0%
RhumbLine Advisers	Mid-Cap Growth	\$45,360,079	2.3%	2.5%
DF Dent	Mid-Cap Growth	\$48,310,984	2.4%	2.5%
Channing Capital	Small-Cap Core	\$43,432,277	2.2%	3.0%
Earnest Partners	Small-Cap Core	\$41,124,382	2.1%	3.0%
Mellon Small Cap Stock Index	Small-Cap Core	\$7,822,991	0.4%	0.0%
<b>Total International Equity Composite</b>		<b>\$223,745,834</b>	<b>11.3%</b>	<b>11.0%</b>
Mellon ACWI ex. USA Index	Non-U.S. Large-Cap Core	\$9,529,466	0.5%	0.0%
Ariel Investments	Non-U.S. All-Cap Core	\$43,908,593	2.2%	1.5%
Harding Loevner LP	Non-U.S. Large-Cap Growth	\$30,738,982	1.6%	1.5%
Mondrian	Non-U.S. Small-Cap Value	\$77,313,397	3.9%	5.0%
SSGA Emerging SC	EM Small-Cap	\$62,255,396	3.2%	3.0%
<b>Xpounce</b>		<b>\$68,091,822</b>	<b>3.5%</b>	<b>4.0%</b>
Aubrey	Emerging Markets	\$8,579,916	0.4%	
North of South Capital	Emerging Markets	\$9,986,861	0.5%	
Arga ACWI ex US	Global Core Equity	\$7,084,724	0.4%	
Foresight EAFE	Non-U.S. Large-Cap Core	\$7,890,151	0.4%	
Redwood Investments- EAFE		\$6,178,924	0.3%	
Martin EAFE	Non-U.S. Large-Cap Core	\$7,711,837	0.4%	
Xpounce MSCI World ex US	Global Core Equity	\$20,572,844	1.0%	
<b>Low Volatility Composite</b>		<b>\$96,775,740</b>	<b>4.9%</b>	<b>6.0%</b>
Allspring	Low-Volatility U.S. Equity	\$96,775,740	4.9%	6.0%
<b>Defensive Equity Composite</b>		<b>\$128,635,725</b>	<b>6.5%</b>	<b>7.0%</b>
Neuberger Berman	Defensive Equity	\$128,635,725	6.5%	7.0%
<b>Core Real Estate Composite</b>		<b>\$283,027,462</b>	<b>14.4%</b>	<b>11.0%</b>
American Realty	Core Real Estate	\$153,570,545	7.8%	5.5%
Barings	Core Real Estate	\$129,456,917	6.6%	5.5%
<b>Closed Real Estate Composite</b>		<b>\$15,553,236</b>	<b>0.8%</b>	<b>2.0%</b>
Basis Investment Group	Real Estate Debt	\$15,500,646	0.8%	2.0%

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Thor Equities	Value-Added Real Estate	\$52,590	0.0%	0.0%
<b>Private Equity Composite</b>		<b>\$340,005,784</b>	<b>17.2%</b>	<b>15.0%</b>
Abbott PE Fund V	U.S. Private Equity FoF	\$1,328,648	0.1%	
Fairview Venture III	U.S. Private Equity FoF	\$29,538	0.0%	
Abbott PE Fund VI	U.S. Private Equity FoF	\$18,313,196	0.9%	
RCP Fund Direct Feeder	LBO Private Equity	\$391,525	0.0%	
RCP Fund VII Feeder	LBO Private Equity FoF	\$8,689,203	0.4%	
Summit Partners Credit Fund, LP	Mezz. Private Equity	\$210,272	0.0%	
Adams Street Partnership Fund - 2012 LP	Global Divers. Private Equity FoF	\$21,675,201	1.1%	
Abbott Select Buyouts Partners III	LBO Private Equity FoF	\$13,228,825	0.7%	
RCP Fund Direct II Feeder	LBO Private Equity	\$2,210,453	0.1%	
Warburg Pincus XII, LP	U.S. Private Equity FoF	\$6,773,547	0.3%	
Landmark Partners XVI	Secondary Private Equity FoF	\$5,893,081	0.3%	
Summit Partners Growth Equity IX	Venture Private Equity	\$8,008,631	0.4%	
I Squared Global Infrastructure II	Global Infrastructure	\$15,563,922	0.8%	
Reverence Capital Partners Opportunities Fund II	LBO Private Equity	\$21,787,133	1.1%	
RLJ Equity Partners II	LBO Private Equity	\$13,157,262	0.7%	
Chicago Pacific Founders	LBO Private Equity	\$28,508,890	1.4%	
Oaktree Special Situations Fund II	Distressed Private Equity	\$17,625,218	0.9%	
Siris Partners IV	LBO Private Equity	\$21,885,665	1.1%	
Vivo Capital Fund IX, LP	LBO Private Equity	\$38,405,331	1.9%	
BlackRock Global Energy & Power Infrastructure Fund III		\$16,106,095	0.8%	
Tailwater Energy Fund IV	Growth Private Equity	\$23,439,436	1.2%	
GenNx360 Capital Partners III	LBO Private Equity	\$23,894,529	1.2%	
Stellax	Special Situations Private Equity	\$10,402,247	0.5%	
Avance Investment Partners	LBO Private Equity	\$10,025,253	0.5%	
I Squared Global Infrastructure III	Global Infrastructure	\$1,283,022	0.1%	
Lightspeed Venture Partners Fund V	Venture Private Equity	\$4,943,342	0.3%	
Reverence Capital Partners Opportunities Fund V	LBO Private Equity	\$6,226,319	0.3%	
<b>Cash Equivalents Composite</b>		<b>\$10,405,572</b>	<b>0.5%</b>	<b>0.0%</b>
BNY Mellon Cash Reserve	Cash & Equivalents	\$10,405,572	0.5%	

\*Please note the following:

- Thor Equities: market value as of March 31, 2022, adjusted for capital calls/distributions.
- Abbott Capital Fund V and VI: market values as of March 31, 2022 and March 31, 2022, adjusted for capital calls/distributions.
- Abbott Select Buyouts III: market value as of March 31, 2022, adjusted for capital calls/distributions
- Fairview Ventures Fund III: market value as of March 31, 2022, adjusted for capital calls/distributions.
- RCP Fund VII Feeder: market value estimated for March 31, 2022; RCP Fund Direct: market value as of March 31, 2022, RCP Direct II: market value as of March 31, 2022, adjusted for capital calls/distributions.
- Summit Partners & Summit Growth: market values as of March 31, 2022 and March 31, 2022, adjusted for capital calls/distributions.
- Adams Street 2012 Global Fund: market value as of March 31, 2022, adjusted for capital calls/distributions.
- Warburg Pincus: market value as of March 31, 2022, adjusted for capital calls/distributions.
- I Squared II: market value as of March 31, 2022, adjusted for capital calls/distributions.
- I Squared III: market value as of March 31, 2022, adjusted for capital calls/distributions.
- Landmark: market value as of March 31, 2022, adjusted for capital calls/distributions.
- Reverence: market value as of March 31, 2022, adjusted for capital calls/distributions.
- RLJ: market value as of March 31, 2022, adjusted for capital calls/distributions.
- Siris: market value as of March 31, 2022, adjusted for capital calls/distributions.
- Basis Investment Group: market value as of December 31, 2021; adjusted for capital calls/distributions.
- Chicago Pacific Founders: market value as of March 31, 2022, adjusted for capital calls/distributions.
- Oaktree Special Situations: market value as of March 31, 2022, adjusted for capital calls/distributions.
- Vivo Capital Fund IX: market value as of March 31, 2022, adjusted for capital calls/distributions.
- BlackRock Global: market value as of March 31, 2022, adjusted for capital calls/distributions.
- Tailwater: market value as of March 31, 2022, adjusted for capital calls/distributions.
- GenNx360 Capital Partners: market value as of March 31, 2022, adjusted for capital calls/distributions.
- Stellex: market value as March 31, 2022, adjusted for capital calls/distributions.
- Avance: market value as of March 31, 2022, adjusted for capital calls/distributions.
- Lightspeed Venture Partners V: market value funding amount, adjusted for capital calls/distributions.
- Reverence V: market value funding amount, adjusted for capital calls/distributions.
- American Realty : market value as of June 30, 2022, adjusted for capital calls/distributions.
- Barings: market value as of June 30, 2022, adjusted for capital calls/distributions.
- Xponance: market value excludes the Transition Account (\$86,567).