

Total Employees' Retirement System Fund Composite

Market Values

Ending September 30, 2023

| | Asset Class | Market Value | % of Portfolio | Policy % |
|---|----------------------------|------------------------|----------------|---------------|
| Total Fund Composite | | \$2,041,690,802 | 100.0% | 100.0% |
| Total Fixed Income Composite | | \$341,778,108 | 16.7% | 18.0% |
| Mellon EB Aggregate Bond Index Fund | Core Fixed Income | \$62,789,423 | 3.1% | 6.0% |
| Pugh Capital | Core Fixed Income | \$67,748,800 | 3.3% | 4.0% |
| Semper | MBS Fixed Income | \$70,109,997 | 3.4% | 4.0% |
| Aristote Pacific Capital | Senior Secured Loans | \$87,516,909 | 4.3% | 4.0% |
| Payden & Rygel | EM Fixed Income | \$53,612,979 | 2.6% | 0.0% |
| Total Domestic Equity Composite | | \$412,675,575 | 20.2% | 22.0% |
| Edgar Lomax | Large-Cap Value | \$81,888,018 | 4.0% | 4.0% |
| Mellon EB Large Cap SIF | Large-Cap Core | \$106,845,312 | 5.2% | 7.0% |
| RhumbLine Advisers | Mid-Cap Growth | \$47,892,202 | 2.3% | 2.5% |
| DF Dent | Mid-Cap Growth | \$47,906,393 | 2.3% | 2.5% |
| Channing Capital | Small-Cap Core | \$61,718,491 | 3.0% | 3.0% |
| Earnest Partners | Small-Cap Core | \$58,065,153 | 2.8% | 3.0% |
| Mellon Small Cap Stock Index | Small-Cap Core | \$8,360,007 | 0.4% | 0.0% |
| Total International Equity Composite | | \$226,477,504 | 11.1% | 11.0% |
| Mellon ACWI ex. USA Index | Non-U.S. Large-Cap Core | \$5,480,900 | 0.3% | 0.0% |
| Ariel Investments | Non-U.S. All-Cap Core | \$45,236,314 | 2.2% | 1.5% |
| Harding Loevner LP | Non-U.S. Large-Cap Growth | \$33,233,205 | 1.6% | 1.5% |
| Mondrian | Non-U.S. Small-Cap Value | \$77,712,334 | 3.8% | 5.0% |
| SSGA Emerging SC | EM Small-Cap | \$64,814,751 | 3.2% | 3.0% |
| Xponance | | \$75,902,835 | 3.7% | 4.0% |
| Aubrey | Emerging Markets | \$8,308,445 | 0.4% | |
| North of South Capital | Emerging Markets | \$11,455,555 | 0.6% | |
| Arga ACWI ex US | Global Core Equity | \$8,653,469 | 0.4% | |
| Foresight EAFE | Non-U.S. Large-Cap Core | \$8,822,140 | 0.4% | |
| Redwood Investments- EAFE | | \$6,871,246 | 0.3% | |
| Martin EAFE | Non-U.S. Large-Cap Core | \$8,425,037 | 0.4% | |
| Xponance MSCI World ex US | Global Core Equity | \$23,256,591 | 1.1% | |
| Low Volatility Composite | | \$74,960,141 | 3.7% | 4.0% |
| Allspring | Low-Volatility U.S. Equity | \$74,960,141 | 3.7% | 4.0% |
| Defensive Equity Composite | | \$143,719,338 | 7.0% | 7.0% |
| Neuberger Berman | Defensive Equity | \$143,719,338 | 7.0% | 7.0% |
| Core Real Estate Composite | | \$239,676,274 | 11.7% | 11.0% |
| American Realty | Core Real Estate | \$135,106,963 | 6.6% | 5.5% |
| Barings | Core Real Estate | \$104,569,311 | 5.1% | 5.5% |
| Closed Real Estate Composite | | \$23,266,863 | 1.1% | 4.0% |
| Big Real Estate Fund I | Real Estate Debt | \$13,605,411 | 0.7% | 1.0% |
| Big Real Estate Fund II | Real Estate Debt | \$9,620,487 | 0.5% | 1.0% |
| Thor Equities | Value-Added Real Estate | \$40,965 | 0.0% | 0.0% |

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| Private Equity Composite | | \$458,073,232 | 22.4% | 15.0% |
| Abbott PE Fund VI | U.S. Private Equity FoF | \$13,480,274 | 0.7% | |
| RCP Fund Direct Feeder | LBO Private Equity | \$306,934 | 0.0% | |
| RCP Fund VII Feeder | LBO Private Equity FoF | \$6,920,894 | 0.3% | |
| Summit Partners Credit Fund, LP | Mezz. Private Equity | \$115,438 | 0.0% | |
| Adams Street Partnership Fund - 2012 LP | Global Divers. Private Equity FoF | \$16,029,443 | 0.8% | |
| Abbott Select Buyouts Partners III | LBO Private Equity FoF | \$13,718,262 | 0.7% | |
| RCP Fund Direct II Feeder | LBO Private Equity | \$1,721,139 | 0.1% | |
| Warburg Pincus XII, LP | U.S. Private Equity FoF | \$4,338,973 | 0.2% | |
| Landmark Partners XVI | Secondary Private Equity FoF | \$6,034,860 | 0.3% | |
| Summit Partners Growth Equity IX | Venture Private Equity | \$7,562,321 | 0.4% | |
| I Squared Global Infrastructure II | Global Infrastructure | \$15,980,133 | 0.8% | |
| Reverence Capital Partners Opportunities Fund II | LBO Private Equity | \$29,001,582 | 1.4% | |
| RLJ Equity Partners II | LBO Private Equity | \$16,848,384 | 0.8% | |
| Chicago Pacific Founders | LBO Private Equity | \$45,380,327 | 2.2% | |
| Oaktree Special Situations Fund II | Distressed Private Equity | \$22,974,939 | 1.1% | |
| Siris Partners IV | LBO Private Equity | \$24,410,582 | 1.2% | |
| Vivo Capital Fund IX, LP | LBO Private Equity | \$31,826,938 | 1.6% | |
| BlackRock Global Energy & Power Infrastructure Fund III | | \$27,538,435 | 1.3% | |
| Tailwater Energy Fund IV | Growth Private Equity | \$21,852,413 | 1.1% | |
| GenNx360 Capital Partners III | LBO Private Equity | \$45,298,641 | 2.2% | |
| Stellax | Special Situations Private Equity | \$20,732,278 | 1.0% | |
| Avance Investment Partners | LBO Private Equity | \$14,162,158 | 0.7% | |
| I Squared Global Infrastructure III | Global Infrastructure | \$5,865,957 | 0.3% | |
| Lightspeed Venture Partners Fund V | Venture Private Equity | \$13,201,802 | 0.6% | |
| Reverence Capital Partners Opportunities Fund V | LBO Private Equity | \$10,825,887 | 0.5% | |
| Blackrock Global Infrastructure Fund IV | Global Infrastructure | \$8,617,189 | 0.4% | |
| Chicago Pacific Founders III | LBO Private Equity | \$17,977,559 | 0.9% | |
| Vistria Fund V | | \$14,094,843 | 0.7% | |
| Vitruvian Investment Partnership V | | \$1,254,647 | 0.1% | |
| Private Debt Composite | | -- | -- | 4.0% |
| Cash Equivalents Composite | | \$45,160,934 | 2.2% | 0.0% |
| BNY Mellon Cash Reserve | Cash & Equivalents | \$45,160,934 | 2.2% | |

*Please note the following:

- Thor Equities: market value as of March 31, 2023, adjusted for capital calls/distributions.
- Abbott Capital Fund VI: market value as of June 30, 2023, adjusted for capital calls/distributions.
- Abbott Select Buyouts III: market value as of June 30, 2023, adjusted for capital calls/distributions.
- RCP Fund VII Feeder: market value estimated for June 30, 2023; RCP Fund Direct: market value as of June 30, 2023, RCP Direct II: market value as of June 30, 2023, adjusted for capital calls/distributions.
- Summit Partners & Summit Growth: market values as of June 30, 2023, adjusted for capital calls/distributions.
- Adams Street 2012 Global Fund: market value as of June 30, 2023, adjusted for capital calls/distributions.
- Warburg Pincus: market value as of June 30, 2023, adjusted for capital calls/distributions.
- I Squared: market value as of June 30, 2023, adjusted for capital calls/distributions.
- Landmark: market value as of June 30, 2023, adjusted for capital calls/distributions.
- Reverence II: market value as of June 30, 2023, adjusted for capital calls/distributions.
- RLJ: market value as of June 30, 2023, adjusted for capital calls/distributions.
- Siris: market value as of June 30, 2023, adjusted for capital calls/distributions.
- Basis I & II: market value as of June 30, 2023 & March 31, 2023; adjusted for capital calls/distributions.
- Chicago Pacific Founders: market value as of June 30, 2023, adjusted for capital calls/distributions.
- Oaktree Special Situations: market value as of June 30, 2023, adjusted for capital calls/distributions.
- Vivo Capital Fund IX: market value as of June 30, 2023, adjusted for capital calls/distributions.
- BlackRock Global III: market value as of June 30, 2023, adjusted for capital calls/distributions.
- Tailwater: market value as of June 30, 2023, adjusted for capital calls/distributions.
- GenNx360 Capital Partners: market value as of June 30, 2023, adjusted for capital calls/distributions.
- Stellex: market value as of June 30, 2023, adjusted for capital calls/distributions.
- Avance: market value as of June 30, 2023, adjusted for capital calls/distributions.
- I Squared Global III: market value as of June 30, 2023, adjusted for capital calls/distributions.
- Lightspeed: market value as of June 30, 2023, adjusted for capital calls/distributions.
- Reverence V: market value as of June 30, 2023, adjusted for capital calls/distributions.
- BlackRock Global IV: market value as of June 30, 2023, adjusted for capital calls/distributions.
- Chicago Pacific Founders III: market value as of June 30, 2023, adjusted for capital calls/distributions.
- Vistria V: market value funding amount, adjusted for capital calls/distributions.
- Vitruvian V: market value funding amount, adjusted for capital calls/distributions.
- Xponance: market value excludes the Transition Account (\$110,352).