

Total Employees' Retirement System Fund Composite

Market Values

Ending March 31, 2024

	Asset Class	Market Value	% of Portfolio	Policy %
Total Fund Composite		\$2,140,906,319	100.0%	100.0%
Total Fixed Income Composite		\$360,132,789	16.8%	18.0%
Mellon EB Aggregate Bond Index Fund	Core Fixed Income	\$66,557,263	3.1%	6.0%
Pugh Capital	Core Fixed Income	\$72,001,977	3.4%	4.0%
Medalist Partners	MBS Fixed Income	\$75,266,153	3.5%	4.0%
Aristote Pacific Capital	Senior Secured Loans	\$92,689,680	4.3%	4.0%
Payden & Rygel	EM Fixed Income	\$53,617,717	2.5%	0.0%
Total Domestic Equity Composite		\$474,425,228	22.2%	22.0%
Edgar Lomax	Large-Cap Value	\$90,999,066	4.3%	4.0%
Mellon EB Large Cap SIF	Large-Cap Core	\$131,982,154	6.2%	7.0%
RhumbLine Advisers	Mid-Cap Growth	\$54,889,183	2.6%	2.5%
DF Dent	Mid-Cap Growth	\$53,283,882	2.5%	2.5%
Channing Capital	Small-Cap Core	\$69,731,270	3.3%	3.0%
Earnest Partners	Small-Cap Core	\$63,506,056	3.0%	3.0%
Mellon Small Cap Stock Index	Small-Cap Core	\$10,033,616	0.5%	0.0%
Total International Equity Composite		\$207,937,885	9.7%	11.0%
Mellon ACWI ex. USA Index	Non-U.S. Large-Cap Core	\$6,290,555	0.3%	0.0%
Ariel Investments	Non-U.S. All-Cap Core	\$40,868,874	1.9%	1.5%
Harding Loevner LP	Non-U.S. Large-Cap Growth	\$17,393,224	0.8%	1.5%
Mondrian	Non-U.S. Small-Cap Value	\$74,730,003	3.5%	5.0%
SSGA Emerging SC	EM Small-Cap	\$68,611,780	3.2%	3.0%
Xponance		\$87,418,556	4.1%	4.0%
Aubrey	Emerging Markets	\$9,397,256	0.4%	
North of South Capital	Emerging Markets	\$13,093,088	0.6%	
Arga ACWI ex US	Global Core Equity	\$9,622,659	0.4%	
Foresight EAFE	Non-U.S. Large-Cap Core	\$9,773,126	0.5%	
Redwood Investments- EAFE		\$8,106,479	0.4%	
Martin EAFE	Non-U.S. Large-Cap Core	\$10,152,807	0.5%	
Xponance MSCI World ex US	Global Core Equity	\$27,161,205	1.3%	
Low Volatility Composite		\$88,734,961	4.1%	4.0%
Allspring	Low-Volatility U.S. Equity	\$88,734,961	4.1%	4.0%
Defensive Equity Composite		\$137,182,788	6.4%	7.0%
Neuberger Berman	Defensive Equity	\$137,182,788	6.4%	7.0%
Core Real Estate Composite		\$212,692,990	9.9%	11.0%
American Realty	Core Real Estate	\$123,667,314	5.8%	5.5%
Barings	Core Real Estate	\$89,025,676	4.2%	5.5%
Closed Real Estate Composite		\$28,346,560	1.3%	4.0%
Big Real Estate Fund I	Real Estate Debt	\$14,010,326	0.7%	1.3%
Big Real Estate Fund II	Real Estate Debt	\$11,660,296	0.5%	1.3%
Artemis Real Estate Partners Fund IV	Value-Added Real Estate	\$2,634,973	0.1%	1.3%
Thor Equities	Value-Added Real Estate	\$40,965	0.0%	0.0%

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Private Equity Composite		\$485,813,095	22.7%	15.0%
Abbott PE Fund VI	U.S. Private Equity FoF	\$11,744,589	0.5%	
RCP Fund Direct Feeder	LBO Private Equity	\$149,711	0.0%	
RCP Fund VII Feeder	LBO Private Equity	\$1,365,842	0.1%	
Summit Partners Credit Fund, LP	Mezz. Private Equity	\$24,968	0.0%	
Adams Street Partnership Fund - 2012 LP	Global Divers. Private Equity FoF	\$14,922,546	0.7%	
Abbott Select Buyouts Partners III	LBO Private Equity FoF	\$11,691,749	0.5%	
RCP Fund Direct II Feeder	LBO Private Equity	\$1,652,059	0.1%	
Warburg Pincus XII, LP	U.S. Private Equity FoF	\$3,844,652	0.2%	
Landmark Partners XVI	Secondary Private Equity FoF	\$6,371,668	0.3%	
Summit Partners Growth Equity IX	Venture Private Equity	\$6,487,076	0.3%	
I Squared Global Infrastructure II	Global Infrastructure	\$16,854,198	0.8%	
Reverence Capital Partners Opportunities Fund II	LBO Private Equity	\$27,962,781	1.3%	
RLJ Equity Partners II	LBO Private Equity	\$17,950,565	0.8%	
Chicago Pacific Founders	LBO Private Equity	\$51,633,864	2.4%	
Oaktree Special Situations Fund II	Distressed Private Equity	\$23,308,816	1.1%	
Siris Partners IV	LBO Private Equity	\$25,576,414	1.2%	
Vivo Capital Fund IX, LP	LBO Private Equity	\$30,026,982	1.4%	
BlackRock Global Energy & Power Infrastructure Fund III	Global Infrastructure	\$28,021,389	1.3%	
Tailwater Energy Fund IV	Growth Private Equity	\$26,470,520	1.2%	
GenNx360 Capital Partners III	LBO Private Equity	\$49,979,482	2.3%	
Stellax	Special Situations Private Equity	\$22,704,373	1.1%	
Avance Investment Partners	LBO Private Equity	\$15,253,573	0.7%	
I Squared Global Infrastructure III	Global Infrastructure	\$8,748,067	0.4%	
Lightspeed Venture Partners Fund V	Venture Private Equity	\$16,886,216	0.8%	
Reverence Capital Partners Opportunities Fund V	LBO Private Equity	\$14,250,348	0.7%	
Blackrock Global Infrastructure Fund IV	Global Infrastructure	\$12,147,841	0.6%	
Chicago Pacific Founders III	LBO Private Equity	\$16,371,981	0.8%	
Vistria Fund V	LBO Private Equity	\$9,599,001	0.4%	
Vitruvian Investment Partnership V	LBO Private Equity	\$1,653,331	0.1%	
OakTree Special Situations Fund III	LBO Private Equity	\$12,158,494	0.6%	
Private Debt Composite		\$6,644,184	0.3%	4.0%
Brightwood Capital Fund V	Direct Lending	\$6,644,184	0.3%	
Cash Equivalents Composite		\$51,620,731	2.4%	0.0%
BNY Mellon Cash Reserve	Cash & Equivalents	\$51,620,731	2.4%	

*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 September 30, 2023, adjusted for capital calls/distributions.
- Abbott Select Buyouts III: market value as of September 30, 2023, adjusted for capital calls/distributions
- RCP Fund VII Feeder: market value estimated for September 30, 2023; RCP Fund Direct: market value as of September 30, 2023, RCP Direct II: market value as of September 30, 2023, adjusted for capital calls/distributions.
- Summit Partners & Summit Growth: market values as of December 31, 2023, adjusted for capital calls/distributions.
- Adams Street 2012 Global Fund: market value as of December 31, 2023, adjusted for capital calls/distributions.
- Warburg Pincus: market value as of December 31, 2023, adjusted for capital calls/distributions.
- I Squared: market value as of December 31, 2023, adjusted for capital calls/distributions.
- Landmark: market value as of December 31, 2023, adjusted for capital calls/distributions.
- Reverence II: market value as of December 31, 2023, adjusted for capital calls/distributions.
- RLJ: market value as of December 31, 2023, adjusted for capital calls/distributions.
- Siris: market value as of December 31, 2023, adjusted for capital calls/distributions.
- Basis I & II: market value as of December 31, 2023 & December 31, 2023; adjusted for capital calls/distributions.
- Artemis IV: market value as of December 31, 2023, adjusted for capital calls/distributions.
- Chicago Pacific Founders: market value as of December 31, 2023, adjusted for capital calls/distributions.
- Oaktree Special Situations: market value as of December 31, 2023, adjusted for capital calls/distributions.
- Vivo Capital Fund IX: market value as of December 31, 2023, adjusted for capital calls/distributions.
- BlackRock Global III: market value as of December 31, 2023, adjusted for capital calls/distributions.
- Tailwater: market value as of December 31, 2023, adjusted for capital calls/distributions.
- GenNx360 Capital Partners: market value as of December 31, 2023, adjusted for capital calls/distributions.
- Stellex: market value as of December 31, 2023, adjusted for capital calls/distributions.
- Avance: market value as of December 31, 2023, adjusted for capital calls/distributions.
- I Squared Global III: market value as of December 31, 2023, adjusted for capital calls/distributions.
- Lightspeed: market value as of December 31, 2023, adjusted for capital calls/distributions.
- Reverence V: market value as of December 31, 2023, adjusted for capital calls/distributions.
- BlackRock Global IV: market value as of December 31, 2023, adjusted for capital calls/distributions.
- Chicago Pacific Founders III: market value as of December 31, 2023, adjusted for capital calls/distributions.
- Vistria V: market value as of December 31, 2023, adjusted for capital calls/distributions.
- Vitruvian V: market value as of December 31, 2023, adjusted for capital calls/distributions.
- Oaktree Special Situations: market value funding amount, adjusted for capital calls/distributions.
- Xponance: market value excludes the Transition Account (\$111,936).