

Total Employees' Retirement System Fund Composite

Market Values

Ending June 30, 2024

	Asset Class	Market Value	% of Portfolio	Policy %
Total Fund Composite		\$2,111,766,087	100.0%	100.0%
Total Fixed Income Composite		\$355,843,104	16.9%	18.0%
Mellon EB Aggregate Bond Index Fund	Core Fixed Income	\$66,609,899	3.2%	6.0%
Pugh Capital	Core Fixed Income	\$72,241,540	3.4%	4.0%
Medalist Partners	MBS Fixed Income	\$75,859,370	3.6%	4.0%
Aristotle Pacific Capital	Senior Secured Loans	\$94,179,645	4.5%	4.0%
Payden & Rygel	EM Fixed Income	\$46,952,650	2.2%	0.0%
Total Domestic Equity Composite		\$445,840,223	21.1%	22.0%
Edgar Lomax	Large-Cap Value	\$78,967,935	3.7%	4.0%
Mellon EB Large Cap SIF	Large-Cap Core	\$126,433,117	6.0%	7.0%
RhumbLine Advisers	Mid-Cap Growth	\$53,124,536	2.5%	2.5%
DF Dent	Mid-Cap Growth	\$49,937,835	2.4%	2.5%
Channing Capital	Small-Cap Core	\$65,899,903	3.1%	3.0%
Earnest Partners	Small-Cap Core	\$61,768,625	2.9%	3.0%
Mellon Small Cap Stock Index	Small-Cap Core	\$9,708,273	0.5%	0.0%
Total International Equity Composite		\$212,568,339	10.1%	11.0%
Mellon ACWI ex. USA Index	Non-U.S. Large-Cap Core	\$6,366,339	0.3%	0.0%
Ariel Investments	Non-U.S. All-Cap Core	\$39,887,195	1.9%	1.5%
Harding Loevner LP	Non-U.S. Large-Cap Growth	\$17,414,448	0.8%	1.5%
SSGA Emerging SC	EM Small-Cap	\$73,527,578	3.5%	3.0%
International Transition Account		\$75,372,778	3.6%	
Xponance		\$87,247,164	4.1%	4.0%
Aubrey	Emerging Markets	\$9,612,344	0.5%	
North of South Capital	Emerging Markets	\$13,120,260	0.6%	
Arga ACWI ex US	Global Core Equity	\$9,439,231	0.4%	
Foresight EAFE	Non-U.S. Large-Cap Core	\$9,764,857	0.5%	
Redwood Investments- EAFE		\$8,042,803	0.4%	
Martin EAFE	Non-U.S. Large-Cap Core	\$10,123,364	0.5%	
Xponance MSCI World ex US	Global Core Equity	\$27,031,715	1.3%	
Low Volatility Composite		\$88,210,172	4.2%	4.0%
Allspring	Low-Volatility U.S. Equity	\$88,210,172	4.2%	4.0%
Defensive Equity Composite		\$140,447,635	6.7%	7.0%
Neuberger Berman	Defensive Equity	\$140,447,635	6.7%	7.0%
Core Real Estate Composite		\$210,929,864	10.0%	11.0%
American Realty	Core Real Estate	\$123,180,552	5.8%	5.5%
Barings	Core Real Estate	\$87,749,312	4.2%	5.5%
Closed Real Estate Composite		\$31,972,585	1.5%	4.0%
Big Real Estate Fund I	Real Estate Debt	\$15,109,450	0.7%	1.3%
Big Real Estate Fund II	Real Estate Debt	\$12,476,880	0.6%	1.3%
Artemis Real Estate Partners Fund IV	Value-Added Real Estate	\$4,345,318	0.2%	1.3%
Thor Equities	Value-Added Real Estate	\$40,937	0.0%	0.0%

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Private Equity Composite		\$503,268,799	23.8%	15.0%
Abbott PE Fund VI	U.S. Private Equity FoF	\$10,961,612	0.5%	
RCP Fund Direct Feeder	LBO Private Equity	\$59,400	0.0%	
RCP Fund VII Feeder	LBO Private Equity	\$1,145,920	0.1%	
Summit Partners Credit Fund, LP	Mezz. Private Equity	\$25,680	0.0%	
Adams Street Partnership Fund - 2012 LP	Global Divers. Private Equity FoF	\$14,101,990	0.7%	
Abbott Select Buyouts Partners III	LBO Private Equity FoF	\$11,088,069	0.5%	
RCP Fund Direct II Feeder	LBO Private Equity	\$1,642,004	0.1%	
Warburg Pincus XII, LP	U.S. Private Equity FoF	\$3,763,061	0.2%	
Landmark Partners XVI	Secondary Private Equity FoF	\$6,420,074	0.3%	
Summit Partners Growth Equity IX	Venture Private Equity	\$6,459,001	0.3%	
I Squared Global Infrastructure II	Global Infrastructure	\$17,219,848	0.8%	
Reverence Capital Partners Opportunities Fund II	LBO Private Equity	\$27,771,173	1.3%	
RLJ Equity Partners II	LBO Private Equity	\$18,311,458	0.9%	
Chicago Pacific Founders	LBO Private Equity	\$54,514,325	2.6%	
Oaktree Special Situations Fund II	Distressed Private Equity	\$23,760,604	1.1%	
Siris Partners IV	LBO Private Equity	\$26,272,940	1.2%	
Vivo Capital Fund IX, LP	LBO Private Equity	\$29,666,692	1.4%	
BlackRock Global Energy & Power Infrastructure Fund III	Global Infrastructure	\$26,500,073	1.3%	
Tailwater Energy Fund IV	Growth Private Equity	\$26,537,721	1.3%	
GenNx360 Capital Partners III	LBO Private Equity	\$52,373,312	2.5%	
Stellax	Special Situations Private Equity	\$28,116,241	1.3%	
Avance Investment Partners	LBO Private Equity	\$19,247,102	0.9%	
I Squared Global Infrastructure III	Global Infrastructure	\$10,588,826	0.5%	
Lightspeed Venture Partners Fund V	Venture Private Equity	\$17,442,941	0.8%	
Reverence Capital Partners Opportunities Fund V	LBO Private Equity	\$16,880,757	0.8%	
Blackrock Global Infrastructure Fund IV	Global Infrastructure	\$10,383,690	0.5%	
Chicago Pacific Founders III	LBO Private Equity	\$19,863,324	0.9%	
Vistria Fund V	LBO Private Equity	\$12,859,761	0.6%	
Vitruvian Investment Partnership V	LBO Private Equity	\$1,460,771	0.1%	
OakTree Special Situations Fund III	LBO Private Equity	\$7,830,429	0.4%	
Private Debt Composite		\$14,766,693	0.7%	4.0%
Brightwood Capital Fund V	Direct Lending	\$7,907,269	0.4%	
Carlyle Direct Lending Fund Levered IV	Private Debt	\$6,859,424	0.3%	
Cash Equivalents Composite		\$20,671,508	1.0%	0.0%
BNY Mellon Cash Reserve	Cash & Equivalents	\$20,671,508	1.0%	

*Please note the following:

- Thor Equities: market value as of March 31, 2024, adjusted for capital calls/distributions.
- Abbott Capital Fund VI: market value as of March 31, 2024, adjusted for capital calls/distributions.
- Abbott Select Buyouts III: market value as of March 31, 2024, adjusted for capital calls/distributions.
- RCP Fund VII Feeder: market value for March 31, 2024; RCP Fund Direct: market value as of March 31, 2024, RCP Direct II: market value as of March 31, 2024, adjusted for capital calls/distributions.
- Summit Partners & Summit Growth: market values as of March 31, 2024, adjusted for capital calls/distributions.
- Adams Street 2012 Global Fund: market value as of March 31, 2024, adjusted for capital calls/distributions.
- Warburg Pincus: market value as of March 31, 2024, adjusted for capital calls/distributions.
- I Squared: market value as of March 31, 2024, adjusted for capital calls/distributions.
- Landmark: market value as of March 31, 2024, adjusted for capital calls/distributions.
- Reverence II: market value as of March 31, 2024, adjusted for capital calls/distributions.
- RLJ: market value as of March 31, 2024, adjusted for capital calls/distributions.
- Siris: market value as of March 31, 2024, adjusted for capital calls/distributions.
- Basis I & II: market value as of March 31, 2024 & March 31, 2024; adjusted for capital calls/distributions.
- Artemis IV: market value as of March 31, 2024, adjusted for capital calls/distributions.
- Brightwood: market value as of March 31, 2024, adjusted for capital calls/distributions.
- Carlyle: market value funding amount, adjusted for capital calls/distributions.
- Chicago Pacific Founders: market value as of March 31, 2024, adjusted for capital calls/distributions.
- Oaktree Special Situations: market value as of March 31, 2024, adjusted for capital calls/distributions.
- Vivo Capital Fund IX: market value as of March 31, 2024, adjusted for capital calls/distributions.
- BlackRock Global III: market value as of March 31, 2024, adjusted for capital calls/distributions.
- Tailwater: market value as of March 31, 2024, adjusted for capital calls/distributions.
- GenNx360 Capital Partners: market value as of March 31, 2024, adjusted for capital calls/distributions.
- Stellex: market value as of March 31, 2024, adjusted for capital calls/distributions.
- Avance: market value as of March 31, 2024, adjusted for capital calls/distributions.
- I Squared Global III: market value as of March 31, 2024, adjusted for capital calls/distributions.
- Lightspeed: market value as of March 31, 2024, adjusted for capital calls/distributions.
- Reverence V: market value as of March 31, 2024, adjusted for capital calls/distributions.
- BlackRock Global IV: market value as of March 31, 2024, adjusted for capital calls/distributions.
- Chicago Pacific Founders III: market value as of March 31, 2024, adjusted for capital calls/distributions.
- Vistria V: market value as of March 31, 2024, adjusted for capital calls/distributions.
- Vitruvian V: market value as of March 31, 2024, adjusted for capital calls/distributions.
- Oaktree Special Situations: market value as of March 31, 2024, adjusted for capital calls/distributions.
- Xponance: market value excludes the Transition Account (\$112,590).
- International transition account: market value includes the Northern Trust Transition cash (Mondrian termination) and residual balance in the Mondrian account.