

INVESTMENTS

Investment Returns for Fiscal Year End June 30, 2020

	Assets Under Management (Market Value)	Fiscal Year Investment Performance
Domestic Equity		
Barrow, Hanley, Mewhinney & Strauss, Inc.	47,103,214	-8.04%
BlackRock S&P 500	12,014,641	7.52%
Mellon Investments Corp.	32,215,485	-3.83%
Dimensional Fund Advisors, Inc.	27,625,112	-19.46%
State Board of Investments - Domestic Equity	267,864,974	6.76%
Wellington Management Company, LLP	59,859,390	13.36%
	446,682,816	
International Equity		
State Board of Investments - Int'l Equity		-3.92%
	74,465,610	
Global Equity		
BlackRock iShares ETF	6,572,077	-4.23%
Morgan Stanley Global Franchise	83,165,433	8.78%
JP Morgan Focus	121,878	
	89,859,388	
Fixed Income		
Brandywine Global Opportunistic Fixed	31,008,496	0.45%
Guggenheim Core Plus	106,232,040	9.09%
Vanguard Short Term Bond Index	5,027,180	
	142,267,716	
Real Assets		
Securian	27,494,689	-5.24%
UBS Trumbull Fund	34,722,001	-1.43%
UBS Growth & Income Fund	17,849,176	-0.49%
Tortoise MLP	9,573,706	-36.07%
Private Real Estate - Dune III and Dune IV	5,977,764	-7.20%
Parametric - TIPS	9,964,203	7.85%
	105,581,540	
Private Equity		
Go Secure Edgewage (GSEW)	86,980	
Franklin Park	79,268,294	
North Sky	3,686,283	
RWI Ventures I	66,976	
TCW LLC	5,344,061	
VIA Partners	3,149,748	
	91,602,341	10.04%
Alternatives		
Parametric Defensive Equity	30,193,308	-1.32%
	30,193,308	
Opportunistic		
Entrust	7,151,832	-31.80%
	7,151,832	
Cash		
Cash - US Bank Custody	21,453,872	1.33%
Parametric Cash Overlay	9,216,412	3.41%
	30,670,285	
Total Fund (net of fees)	1,018,474,835	0.10%
Total Fund Benchmark		3.55%
Cash - US Bank Checking	13,185,314	
Total Investable Assets	1,031,660,149	