

INVESTMENTS

Investment Returns for Fiscal Year End June 30, 2021

	Assets Under Management (Market Value)	Fiscal Year Investment Performance
Domestic Equity		
Barrow, Hanley, Mewhinney & Strauss, Inc.	68,956,325	49.06%
BlackRock S&P 500	13,610,481	40.83%
Newton Investment Management	31,884,372	53.74%
Dimensional Fund Advisors, Inc.	45,930,031	83.98%
State Board of Investments - Domestic Equity	341,971,152	44.72%
Wellington Management Company, LLP	74,209,919	40.22%
	576,562,280	
International Equity		
State Board of Investments - Int'l Equity	114,412,725	37.17%
	114,412,725	
Global Equity		
BlackRock iShares ETF	22,006,282	43.43%
Morgan Stanley Global Franchise	87,330,330	24.77%
JP Morgan Focus	129,041	
	109,465,653	
Fixed Income		
Brandywine Global Opportunistic Fixed	34,926,042	13.14%
Guggenheim Core Plus	124,398,290	5.36%
Vanguard Short Term Bond Index	14,035,859	0.28%
	173,360,191	
Real Assets		
Securian	42,740,765	38.66%
UBS Trumbull Fund	32,624,654	2.01%
Private Real Estate - Dune III and Dune IV	4,874,778	3.25%
Parametric - TIPS	14,681,133	6.33%
	94,921,330	
Private Equity		
Go Secure Edgewage (GSEW)	86,980	
Franklin Park	100,813,740	
North Sky	3,215,345	
TCW LLC	3,563,068	
VIA Partners	2,383,788	
	110,062,920	40.22%
Opportunistic		
Entrust	12,505,530	47.06%
Parametric Defensive Equity	29,332,901	24.38%
	41,838,431	
Cash		
Cash - US Bank Custody	59,932,618	0.03%
Parametric Cash Overlay	6,039,334	32.97%
	65,971,953	
Total Fund (net of fees)	1,286,595,483	32.65%
Total Fund Benchmark		26.93%
Cash - US Bank Checking	14,486,791	
Total Investable Assets	1,301,082,274	