

# INVESTMENTS

## Investment Returns for Fiscal Year End June 30, 2023

	<b>Assets Under Management (Market Value)</b>	<b>Fiscal Year Investment Performance</b>
<b>Domestic Equity</b>		
Barrow, Hanley, Mewhinney & Strauss, Inc.	82,183,098	12.04%
BlackRock S&P 500	14,541,379	19.60%
Dimensional Fund Advisors, Inc.	52,209,372	16.90%
Newton Investment Management	5,950	11.24%
State Board of Investments - Domestic Equity	314,563,304	19.02%
Wellington Management Company, LLP	51,475,463	21.69%
	<b>514,978,566</b>	
<b>International Equity</b>		
State Board of Investments - Int'l Equity	99,091,585	14.33%
	<b>99,091,585</b>	
<b>Global Equity</b>		
ABS	40,000,000	
BlackRock iShares ETF	17,790,120	2.99%
JP Morgan Focus	85,250	
Morgan Stanley Global Franchise	85,552,048	14.41%
	<b>143,427,418</b>	
<b>Fixed Income</b>		
Brandywine Global Opportunistic Fixed	29,106,553	1.54%
Guggenheim Core Plus	104,554,105	-0.76%
Payden & Rygel Core Bond	41,876,253	
Vanguard Short Term Bond Index	4	
	<b>175,536,915</b>	
<b>Real Assets</b>		
Kimmeridge Energy II	9,164,014	
Principal	40,444,295	
Private Real Estate - Dune III and Dune IV	7,320,707	7.44%
UBS Trumbull Fund	23,358,610	-14.81%
	<b>80,287,626</b>	
<b>Private Equity</b>		
Go Secure Edgewave (GSEW)	85,527	
Franklin Park	142,325,575	
North Sky	469,390	
TCW LLC	2,921,771	
VIA Partners	3,613,950	
	<b>149,416,213</b>	2.70%
<b>Opportunistic</b>		
Entrust	7,557,684	14.74%
Parametric Defensive Equity	29,129,547	14.99%
	<b>36,687,231</b>	
<b>Cash</b>		
Cash - US Bank Custody	2,980,097	2.90%
Parametric Cash Overlay	4,465,190	15.30%
	<b>7,445,287</b>	
<b>Total Fund (net of fees)</b>	<b>1,206,870,841</b>	9.43%
<b>Total Fund Benchmark</b>		8.00%
	<b>9,691,843</b>	
<b>Total Investable Assets</b>	<b>1,216,562,684</b>	