

# INVESTMENTS

## Investment Returns for Fiscal Year End June 30, 2024

	<b>Assets Under Management (Market Value)</b>	<b>Fiscal Year Investment Performance</b>
<b>Domestic Equity</b>		
Barrow, Hanley, Mewhinney & Strauss, Inc.	96,756,980	18.07%
BlackRock S&P 500	18,109,099	24.57%
Dimensional Fund Advisors, Inc.	60,231,310	15.68%
State Board of Investments - Domestic Equity	288,592,463	23.21%
Wellington Management Company, LLP	56,344,818	6.87%
	<b>520,034,670</b>	<b>19.93%</b>
<b>Non-US Equity</b>		
State Board of Investments - Int'l Equity	111,797,646	13.15%
ABS Emerging	44,967,120	
BlackRock iShares ETF	19,315,001	11.98%
JP Morgan Focus	77,410	
Morgan Stanley Global Franchise	91,711,982	8.09%
	<b>267,869,159</b>	<b>12.93%</b>
<b>Fixed Income</b>		
Amundi Pioneer Multisector Fixed Income	61,926,139	
BlackRock Strategic Income Opportunity	60,499,336	
Guggenheim Core Plus	119,501,890	5.80%
Payden & Rygel Core Bond	41,278,783	3.03%
	<b>283,206,148</b>	<b>4.28%</b>
<b>Real Assets</b>		
Kimmeridge Energy II	7,809,513	16.57%
Private Real Estate - Dune III and Dune IV	7,891,339	4.55%
Principal US RE Securities	42,879,505	7.61%
UBS Trumbull Fund	19,985,929	-7.76%
	<b>78,566,286</b>	<b>1.55%</b>
<b>Private Equity</b>		
Go Secure Edgewave (GSEW)	85,038	
Franklin Park	151,175,830	
North Sky	306,032	
TCW LLC	2,702,441	
VIA Partners	3,642,499	
	<b>157,911,840</b>	<b>5.60%</b>
<b>Opportunistic</b>		
Entrust	7,491,697	10.63%
	<b>7,491,697</b>	
<b>Cash</b>		
Cash - US Bank Custody	7,194,115	4.21%
Parametric Cash Overlay	7,079,159	12.46%
	<b>14,273,274</b>	<b>4.39%</b>
<b>Total Investment (net of fees)</b>	<b>1,329,353,074</b>	<b>12.04%</b>
<b>Total Fund Benchmark</b>		<b>9.25%</b>