

Total Fund Composite

Market Values

As of June 30, 2020

Ending June 30, 2020

| | Asset Class | Market Value | 3 Mo Net Cash Flows | % of Portfolio | Policy % |
|-------------------------------------|--------------------------|------------------------|----------------------|----------------|---------------|
| Total Fund Composite | | \$1,323,261,749 | -\$28,252,391 | 100.0% | 100.0% |
| Fixed Income Composite | | \$396,040,952 | -\$11,000,000 | 29.9% | 27.0% |
| Neuberger Berman | Core Plus Fixed Income | \$118,852,341 | \$0 | 9.0% | |
| Ramirez Asset Management | Core Plus Fixed Income | \$57,864,784 | \$0 | 4.4% | |
| SSgA Passive Bond Market Index Fund | Core Fixed Income | \$159,179,507 | -\$11,000,000 | 12.0% | |
| Garcia Hamilton & Associates | Core Fixed Income | \$60,135,123 | \$0 | 4.5% | |
| US Equity Composite | | \$519,072,990 | \$0 | 39.2% | 41.0% |
| Large Cap Core Composite | | \$246,707,507 | \$0 | 18.6% | 13.0% |
| Decatur Capital - LCC | Large-Cap Core | \$73,770,019 | \$0 | 5.6% | |
| SSgA S&P 500 | Large-Cap Core | \$172,937,488 | \$0 | 13.1% | |
| Large Cap Value Composite | | \$34,654,094 | \$0 | 2.6% | 8.0% |
| OShaughnessy Asset Management - LCV | Large-Cap Value | \$34,654,094 | \$0 | 2.6% | |
| Mid Cap Composite | | \$120,282,465 | \$0 | 9.1% | 10.0% |
| Ariel Investments - MCV | Mid-Cap Value | \$71,179,741 | \$0 | 5.4% | |
| SSgA S&P 400 | Mid-Cap Core | \$49,102,724 | \$0 | 3.7% | |
| Small Cap Composite | | \$117,428,924 | \$0 | 8.9% | 10.0% |
| Matarin Capital -SCC | Small-Cap Core | \$30,853,276 | \$0 | 2.3% | |
| Mesirow - SCV | Small-Cap Value | \$24,123,922 | \$0 | 1.8% | |
| Wasatch Advisors - SCV | Small-Cap Value | \$62,451,726 | \$0 | 4.7% | |
| Non-US Equity Composite | | \$273,289,552 | -\$952,123 | 20.7% | 22.0% |
| SSgA MSCI ACWI ex US Index- LCC | Non-U.S. Large-Cap Core | \$130,240,747 | \$58,553,000 | 9.8% | |
| LSV International - SCV | Non-U.S. Small-Cap Value | \$68,754,093 | \$0 | 5.2% | |
| DFA Emerging Markets - EM | Emerging Markets | \$74,277,312 | \$0 | 5.6% | |
| Real Estate Composite | | \$117,952,776 | -\$263,754 | 8.9% | 10.0% |
| UBS Trumbull Property Fund | Core Real Estate | \$64,735,551 | -\$136,653 | 4.9% | |
| RREEF America II | Core Real Estate | \$53,217,226 | -\$127,101 | 4.0% | |
| Cash Composite | | \$16,905,477 | -\$16,036,513 | 1.3% | -- |
| Investment Cash | Cash & Equivalents | \$13,498,386 | \$11,396,250 | 1.0% | |
| Operating Cash | Cash & Equivalents | \$3,407,091 | -\$27,432,764 | 0.3% | |