

# Richmond Retirement System (RRS) Private Equity Portfolio

as of as of March 31, 2020

## RRS Private Equity Program Summary

(\$ 000)	Commitment	Contributed	NAV	Net IRR
Lexington Capital Partners VII	\$7,500	\$8,145	\$1,554	13.48%
Private Advisors Small Company Buyout IV	\$3,000	\$3,345	\$1,251	11.35%
StepStone Pioneer Capital Europe II	\$2,269	\$2,733	\$1,468	5.93%
Private Advisors Small Company Buyout V	\$5,000	\$5,289	\$3,568	13.91%
Coller International Partners VII	\$7,500	\$5,587	\$6,477	13.55%

Availability for Private Equity performance and market value data is lagged by one quarter.

# Richmond Retirement System (RRS) Private Credit Portfolio

as of as of March 31, 2020

## RRS Private Credit Program Summary

(\$ 000)	Commitment	Contributed	NAV	Net IRR
Audax Mezzanine Partners III	\$3,500	\$3,429	\$579	9.60%
SSP Opportunities Partners II	\$3,500	\$2,848	\$282	16.07%
EIG Energy Fund XVI	\$5,000	\$4,674	\$3,170	4.39%
CarVal Credit Value III	\$8,000	\$7,600	\$5,875	7.36%
Park Square Credit Opportunities II	\$8,000	\$7,172	\$4,476	3.97%
SSP Opportunities Partners III	\$3,500	\$4,204	\$1,702	5.83%
Alcentra EUR Direct Lending Fund II	\$7,500	\$7,814	\$5,321	7.96%
CarVal Credit Value IV	\$10,000	\$9,000	\$8,124	(10.43%)
Park Square Credit Opportunities III	\$10,000	\$7,522	\$7,734	9.10%
SSP Opportunities Partners IV	\$10,000	\$2,071	\$2,041	(0.92%)

Availability for Private Credit performance and market value data is lagged by one quarter.

# Richmond Retirement System (RRS) Diversifying Assets Portfolio

as of June 30, 2020

(\$ 000)	Contributions	Market Value	Last Quarter	Last Year	Last 3 Years	Last 5 Years	Last 10 Years
Pharo Gaia	\$10,000	\$11,240	11.38%	(2.68%)	-	-	-
Blackstone Partners	\$24,000	\$25,829	5.63%	0.97%	-	-	-
Graham Capital	\$11,000	\$10,672	8.23%	(5.56%)	-	-	-
Rimrock High Income PLUS	\$11,000	\$11,488	4.37%	(7.37%)	(0.53%)	3.36%	-
<b>Diversifying Assets</b>		<b>\$60,487</b>	<b>6.13%</b>	<b>(1.18%)</b>	<b>1.47%</b>	<b>0.86%</b>	<b>2.99%</b>

Hedge fund performance reported as of the most recent quarter.