

Richmond Retirement System (RRS) Diversifying Assets Portfolio

as of December 31, 2022

(\$ 000)	Contributions	Market Value	Last Quarter	Last Year	Last 3 Years	Last 5 Years	Last 10 Years
Blackstone Partners	\$24,000	\$25,864	1.63%	4.29%	6.13%	5.29%	-
Graham Capital	\$11,000	\$14,235	(2.29%)	31.62%	14.10%	9.73%	-
North Rock Fund LP	\$8,000	\$8,492	0.85%	6.41%	-	-	-
Diversifying Assets		\$48,591	0.32%	11.12%	7.48%	5.76%	5.03%

Hedge fund performance reported as of the most recent quarter.