

Richmond Retirement System (RRS) Diversifying Assets Portfolio

as of December 31, 2023

| (\$ 000) | Contributions | Market Value | Last Quarter | Last Year | Last 3 Years | Last 5 Years | Last 10 Years |
|----------------------------|---------------|-----------------|--------------|--------------|--------------|--------------|---------------|
| Blackstone Partners | \$24,000 | \$27,440 | 1.95% | 6.09% | 6.16% | 6.23% | - |
| Graham Capital | \$11,000 | \$14,648 | (4.45%) | 2.90% | 13.00% | 12.07% | - |
| North Rock Fund LP | \$8,000 | \$8,846 | 2.01% | 4.17% | - | - | - |
| Diversifying Assets | | \$50,934 | 0.03% | 4.82% | 8.03% | 7.49% | 4.40% |

Hedge fund performance reported as of the most recent quarter.