

Richmond Retirement System (RRS) Diversifying Assets Portfolio

as of June 30, 2022

(\$ 000)	Contributions	Market Value	Last Quarter	Last Year	Last 3 Years	Last 5 Years	Last 10 Years
Blackstone Partners	\$24,000	\$25,169	1.01%	3.65%	5.79%	-	-
Graham Capital	\$11,000	\$13,670	8.08%	23.56%	14.12%	-	-
North Rock Fund LP	\$8,000	\$8,228	0.97%	-	-	-	-
Diversifying Assets		\$47,068	2.96%	9.31%	7.52%	5.61%	5.03%

Hedge fund performance reported as of the most recent quarter.