

Richmond Retirement System (RRS) Diversifying Assets Portfolio

as of March 31, 2023

(\$ 000)	Contributions	Market Value	Last Quarter	Last Year	Last 3 Years	Last 5 Years	Last 10 Years
Blackstone Partners	\$24,000	\$25,954	0.35%	4.16%	8.50%	5.10%	-
Graham Capital	\$11,000	\$14,057	(1.25%)	11.14%	20.55%	9.37%	-
North Rock Fund LP	\$8,000	\$8,522	0.35%	4.57%	-	-	-
Diversifying Assets		\$48,533	(0.12%)	6.17%	11.23%	5.51%	4.62%

Hedge fund performance reported as of the most recent quarter.