

Monroe County Controller's Office

Employees' Retirement Fund - Investment Assets at Market Value and Cost

as of 7/31/24

ASSETS BY CLASSIFICATION <i>SEI Account #17160</i>	6/30/24			7/31/24			% of Market	Change +/-	
	Fair Market Value	Cost Value	Gain / (Loss)	Fair Market Value	Cost Value	Gain / (Loss)		Fair Market Val	Cost Value
Cash			0.00			0.00		\$0.00	\$0.00
Accrued Income	164,861.83	0.00		170,345.91	0.00			5,484.08	
Due from Brokers (Pending Cash)			0.00			0.00		0.00	0.00
Money Mkt (Cash Equivalents) (CUSIP 783965593)	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Fixed (Bonds & Notes)			0.00			0.00		0.00	0.00
Total - Liquid Assets	\$164,861.83	\$0.00	\$0.00	\$170,345.91	\$0.00	\$0.00	0.12%	\$5,484.08	\$0.00
Equity Mutual Funds									
Inst'l Inv'ts Tr Lg Cp Fd Cl A (LCIAX) (783980857)	21,289,463.43	17,597,451.12	3,692,012.31	21,492,051.51	17,577,555.32	3,914,496.19	15.39%	202,588.08	(19,895.80)
SIIT US Equity Factor Alloc Fund 325 (SEHAX) (CUSIP 7	19,792,848.90	19,285,487.48	507,361.42	20,093,391.15	19,159,895.73	933,495.42	14.39%	300,542.25	(125,591.75)
Small Cap II Fund - A (SECAX) (CUSIP 783980642)	4,189,714.98	4,065,025.80	124,689.18	4,327,441.72	3,893,654.60	433,787.12	3.10%	137,726.74	(171,371.20)
Subtotal - Domestic Equities	\$45,272,027.31	\$40,947,964.40	\$4,324,062.91	\$45,912,884.38	\$40,631,105.65	\$5,281,778.73	32.88%	\$640,857.07	(\$316,858.75)
SIIT Emer'g Mkts Equity Fd (SMQFX) (CUSIP 783980618)	4,207,818.77	3,915,191.07	292,627.70	4,227,610.08	3,947,520.06	280,090.02	3.03%	19,791.31	32,328.99
World Equity Ex-US Fd Class A #280 (WEUSX) (CUSIP 78	24,784,254.23	24,782,289.55	1,964.68	25,653,910.00	24,944,781.81	709,128.19	18.37%	869,655.77	162,492.26
Subtotal - International Equities	\$28,992,073.00	\$28,697,480.62	\$294,592.38	\$29,881,520.08	\$28,892,301.87	\$989,218.21	21.40%	\$889,447.08	\$194,821.25
Total Equity Mutual Funds	\$74,264,100.31	\$69,645,445.02	\$4,618,655.29	\$75,794,404.46	\$69,523,407.52	\$6,270,996.94	54.28%	\$1,530,304.15	(\$122,037.50)
Fixed Income Mutual Funds:									
Core Fixed Inc Fd #285 (SCOAX) (CUSIP 783980204)	18,129,752.64	20,012,442.60	(1,882,689.96)	18,575,989.58	20,056,961.14	(1,480,971.56)	13.30%	446,236.94	44,518.54
Inst'l Inv't Tr Hi Yld Bd Fd (SGYAX) (CUSIP 783980303)	4,200,340.55	4,971,078.67	(770,738.12)	4,260,268.55	4,972,004.77	(711,736.22)	3.05%	59,928.00	926.10
SEI Limited Duration Bond (SLDBX) (CUSIP 783980592)	18,160,514.56	18,080,780.58	79,733.98	18,425,411.81	18,191,950.76	233,461.05	13.20%	264,897.25	111,170.18
Inst'l Inv't Trust Emer'g Mkts Debt Fd (SEDAX) (CUSIP 7	4,165,119.76	4,808,412.02	(643,292.26)	4,260,845.77	4,873,361.11	(612,515.34)	3.05%	95,726.01	64,949.09
Total Fixed Income Mutual Funds	\$44,655,727.51	\$47,872,713.87	(\$3,216,986.36)	\$45,522,515.71	\$48,094,277.78	(\$2,571,762.07)	32.60%	\$866,788.20	\$221,563.91
Total Assets - Account #17160	\$119,084,689.65	\$117,518,158.89	\$1,401,668.93	\$121,487,266.08	\$117,617,685.30	\$3,869,234.87	87.00%	\$2,402,576.43	\$99,526.41
SEI Alternative Investments									
Alternative Investments									
SEI Core Property Investment Trust (CUSIP 99994CP72)	\$7,221,254.22	\$4,000,000.00	\$3,221,254.22	\$7,186,934.42	\$4,000,000.00	\$3,186,934.42	5.15%	(\$34,319.80)	0.00
SEI Global Private Assets VI CIT (CUSIP IMO789575)	\$957,480.59	\$972,691.32	(\$15,210.73)	\$972,831.07	\$972,691.32	\$139.75	0.70%	\$15,350.48	0.00
SEI Private Equity Fund IV(CUSIP IMO789112)	3,552,945.53	1,815,731.89	1,737,213.64	3,647,607.05	1,845,551.52	1,802,055.53	2.61%	94,661.52	29,819.63
SEI VISTA Coll Invest Trust (CUSIP IMO223369)	6,354,453.03	5,170,000.00	1,184,453.03	6,340,829.46	5,170,000.00	1,170,829.46	4.54%	(13,623.57)	0.00
Total Alternative Investments	\$18,086,133.37	\$11,958,423.21	\$6,127,710.16	\$18,148,202.00	\$11,988,242.84	\$6,159,959.16	13.00%	\$62,068.63	\$29,819.63
Grand Total Assets	\$137,170,823.02	\$129,476,582.10	\$7,529,379.00	\$139,635,468.08	\$129,605,928.14	\$9,859,194.03	100.0%	\$2,464,645.06	\$129,346.04

<p>Dist'n:</p> <ul style="list-style-type: none"> John Christy David Parker Sharon Laverdure Erik Diemer Theresa Johnson Sue Cain 	<p>Investment Allocation @ Market Value (Current Month):</p> <table style="margin-left: auto; margin-right: auto;"> <tr><td style="padding: 2px;">Cash & Cash Equivalents</td><td style="text-align: right; padding: 2px;">0%</td></tr> <tr><td style="padding: 2px;">Domestic Equity Mutual Funds</td><td style="text-align: right; padding: 2px;">33%</td></tr> <tr><td style="padding: 2px;">International Equities</td><td style="text-align: right; padding: 2px;">21%</td></tr> <tr><td style="padding: 2px;">Fixed Income Investments</td><td style="text-align: right; padding: 2px;">33%</td></tr> <tr><td style="padding: 2px;">Alternative Investments</td><td style="text-align: right; padding: 2px;">13%</td></tr> <tr><td style="padding: 2px;">Total Equities, Fixed Income Holdings & Cash</td><td style="text-align: right; padding: 2px;">100%</td></tr> </table> <p style="text-align: right; margin-top: 5px;">PIE CHART</p>	Cash & Cash Equivalents	0%	Domestic Equity Mutual Funds	33%	International Equities	21%	Fixed Income Investments	33%	Alternative Investments	13%	Total Equities, Fixed Income Holdings & Cash	100%
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Total Equities, Fixed Income Holdings & Cash	100%												

Monroe County Controller's Office Retirement Fund-Market Value Reconciliation...Includes Core Property

	January '24	% of Net Beg Bal	February '24	% of Net Beg Bal	March '24	% of Net Beg Bal	April '24	% of Net Beg Bal	May '24	% of Net Beg Bal	June '24	% of Net Beg Bal	July '24	% of Net Beg Bal	YTD	% of Net Beg Bal
Beginning Market Value	132,837,256.55	100.30%	132,471,584.78	0.00	134,560,483.12	100.35%	136,712,714.22	100.29%	133,065,876.37	100.21%	136,382,671.85	100.35%	137,170,823.02	100.21%	132,837,256.55	102.16%
Net Contributions																
Employer (Certified Actuarially Determined Contribution)	0.00	0.00%	0.00	0.00%	0.00	0.00%	0.00	0.00%	0.00	0.00%	0.00	0.00%	0.00	0.00%	0.00	0.00%
Employee: Pre & Post -Tax	200,945.93	0.15%	101,714.62	0.08%	205,511.63	0.15%	208,531.00	0.15%	309,293.73	0.23%	208,979.56	0.15%	309,912.14	0.23%	1,544,888.61	1.19%
Total Net Contributions	200,945.93	0.15%	101,714.62	0.00	205,511.63	0.15%	208,531.00	0.15%	309,293.73	0.23%	208,979.56	0.15%	309,912.14	0.23%	1,544,888.61	1.19%
Benefit Payments	(602,822.05)	-0.46%	(594,717.24)	-0.45%	(\$678,995.32)	-0.51%	(610,235.48)	-0.45%	(\$597,078.24)	-0.45%	(682,870.62)	-0.50%	(597,854.42)	-0.44%	(4,364,573.37)	-3.36%
Redeposits	932.70		0.00		341.19		0.00		5,595.39		0.00		0.00		6,869.28	
Total Net Benefit Payments	(601,889.35)		(594,717.24)		(678,654.13)		(610,235.48)		(591,482.85)		(682,870.62)		(597,854.42)		(4,357,704.09)	
Actual Beg Bal. After Contrib'n's & Pay'ts	132,436,313.13		131,978,582.16		134,087,340.62		136,311,009.74		132,783,687.25		135,908,780.79		136,882,880.74		130,024,441.07	
Other Receipts / (Disbursements):															0.00	
Employer Military Contribution	0.00		0.00		0.00		1,134.13		0.00		0.00		0.00		1,134.13	
Misc. Receipts/Disbursements	0.00		0.00		0.00		0.00		89,458.89		0.00		0.00		89,458.89	
SEI Investment Management Fees	0.00		0.00		(165,349.85)		0.00		(172,906.99)		0.00		0.00		(338,256.84)	
Actuarial (Korn Ferry / Hay Group)	(2,464.00)		0.00		(7,440.00)		(3,636.85)		(2,488.00)		(2,488.00)		(2,488.00)		(21,004.85)	
Administrative / Other Expenses	0.00		0.00		0.00		0.00		0.00		0.00		0.00		0.00	
Transfer to other accounts	(84,917.50)		(61,758.18)		(77,197.72)		69,477.95		107,017.35		(54,038.41)		(29,819.63)		(131,236.14)	
Transfer From other accounts	84,917.50		61,758.18		77,197.72		(69,477.95)		(107,017.35)		54,038.41		29,819.63		131,236.14	
Total Other Receipts / Disbursements	(2,464.00)	0.00%	0.00	0.00%	(172,789.85)	-0.13%	(3,636.85)	0.00%	(85,936.10)	-0.06%	(2,488.00)	0.00%	(2,488.00)	0.00%	(269,802.80)	-0.21%
Investment Activity																
Income Earned	141,352.38		134,792.30		145,380.61		394,788.35		149,570.64		164,861.83		386,485.17		1,517,231.28	
Realized Gain (Loss)	(4,742.54)		22,783.15		46,279.78		7,726.15		(1,729.95)		(120,243.91)		38,775.23		(11,152.09)	
Unreal'd Gain (Loss) ... Account #17160	(98,874.19)		2,424,325.51		2,606,503.06		(3,645,145.15)		3,626,538.90		1,219,912.31		2,329,814.94		8,463,075.38	
Unreal'd Gain (Loss) ... Account #17160CP															0.00	
Transfer from other accounts															0.00	
Total Investment Activity	37,735.65	0.03%	2,581,900.96	1.96%	2,798,163.45	2.09%	(3,242,630.65)	-2.38%	3,774,379.59	2.84%	1,264,530.23	0.93%	2,755,075.34	2.01%	9,969,154.57	7.67%
Other Activity																
Adjustment-Return of Capital-PE Fund	0.00		0.00				0.00		(89,458.89)		0.00		0.00		(89,458.89)	
Closing interest due																
Net Appreciation	35,271.65	0.03%	2,581,900.96	1.96%	2,625,373.60	1.96%	(3,246,267.50)	-2.38%	3,688,443.49	2.78%	1,262,042.23	0.93%	2,752,587.34	2.01%	9,609,892.88	7.39%
(Total Invest Activity plus Total Other)																
Net Change (Beg Bal less End'g Mkt Val of Fd)	(365,671.77)	-0.28%	2,088,898.34	1.58%	2,152,231.10	1.61%	(3,646,837.85)	-2.68%	3,316,795.48	2.50%	788,151.17	0.58%	2,464,645.06	1.80%	6,798,211.53	5.23%
End'g Mkt Val of Fund (See pg 1 "Total Assets (G51)")	132,471,584.78		134,560,483.12		136,712,714.22		133,065,876.37		136,382,671.85		137,170,823.02		139,635,468.08		139,635,468.08	
Diff	0.00		0.00		0.00		0.00		0.00		0.00		0.00			Mkt Val OK

Monroe County Controller's Office
Accompanying Notes to the Retirement Report
7/31/24

1)	DJIA Close	07/31/2024	40,842.79		
	less: Open	07/01/2024	-39,186.20		
	Change + (-)		1,657	Dow Jones closed higher in July	
2)	As of 07/31/2024 Fair Market Value of the Fund was "			\$139,635,468	
	Included in the Fund value; (#17160CP) SEI Core Property Investment Trust			\$7,186,934	Alternative Investments
		SEI Private Equity Fund IV(CUSIP IMO789112)		\$3,647,607	
		SEI Global Private Assets VI CIT (CUSIP IMO789575)		\$972,831	
		SEI VISTA Collective Investment Trust (CUSIP IMO223369)		\$6,340,829	
3)	Dividends Earned and Reinvested:				\$
	A	Reinvested dividend SEI SMALL CAP II FUND-A (SECAX) Asset Id: 783980642		(16,508.82)	Total Equity
	B	Reinvested dividend SEI US EQUITY FCTR ALLOC (SEHAX) Asset Id: 783980550		(68,965.80)	Total Equity
	C	Reinvested dividend SEI LARGE CAP INDEX FUND (LCIAX) Asset Id: 783980857		(71,824.18)	Total Equity
	D	Reinvested dividend EMERGING MRKTS DEBT FUND (SEDAX) Asset Id: 783980758		(58,840.46)	Total Fixed Income
	E	Reinvested dividend SEI HIGH YIELD BOND FUND (SGYAX) Asset Id: 783980303		(31,623.76)	Total Fixed Income
	F	Reinvested dividend SEI LIMITED DURATION BOND (SLDBX) Asset Id: 783980592		(68,946.27)	Total Fixed Income
	G	Reinvested dividend SEI CORE FIXED INCOME FUND (SCOAX) Asset Id: 783980204		(64,227.09)	Total Fixed Income
		Total Dividends Reinvested		(\$380,936.38)	\$ Reinvested
4)	Pension Benefits Activities:				\$
	A	Net Periodic Payments to 435 Pensioners		(\$562,117.32)	
	B	Retroactive Payments (Periodic)		(\$778.98)	
	C	Retirement Allowances (lump sum)		(10,982.04)	
	D	Member Contributions Refunded (lump sum)		(\$23,976.08)	
	E	Received Benefit Payment Reimbursement		0.00	
	F	Disbursements due to Death		\$0.00	
		Total Payments to Pensioners		(\$597,854.42)	
5)	Contributions to Pension Fund				\$\$\$
	25-Jul-2024	RECEIVED EMPLOYEE CONTRIBUTION		\$104,171.73	
	22-Jul-2024	RECEIVED EMPLOYEE CONTRIBUTION		\$103,888.72	
	8-Jul-2024	RECEIVED EMPLOYEE CONTRIBUTION		\$101,851.69	
		Total Contributions to Retirement Fund		\$ 309,912.14	

Monroe County Controller's Office

Trades

31-Jul-24

		<u>Purchases, Acquisitions</u>				<u>Sales</u>			
		<u>& Investments</u>				<u>Dispositions</u>			
<u>Equities</u>		<u>Ticker</u>	<u>CUSIP</u>	<u>Total \$ Expended</u>	<u>Total Units</u>	<u>Ticker</u>	<u>CUSIP</u>	<u>Total \$ Income</u>	<u>Total Units</u>
Dynamic Asset Alloc'n		SDLAX	783980683	\$0.00	0.00	SDLAX	783980683	\$0.00	0.00
Small Cap II Fund - A		SECAX	783980642	(\$32,703.96)	2947.84	SECAX	783980642	\$223,932.97	18,760.21
Inst'l Inv'ts Tr Lg Cp Fd CI A		LCIAX	783980857	(\$79,459.34)	380.40	LCIAX	783980857	\$120,568.51	582.62
Lg Cap Fd - Inst'l Inv't Trust		SLCAX	783980105	\$0.00	0.00	SLCAX	783980105	\$0.00	0.00
SIIT Emer'g Mkts Equity Fd		SMQFX	783980618	(\$33,163.71)	3416.35	SMQFX	783980618	\$922.61	91.17
World Equity Ex-US Fd Class A #280		WEUSX	783980774	(\$162,492.26)	12997.06	WEUSX	783980774	\$0.00	0.00
US Equity FCTR Alloc		SEHAX	783980550	(\$68,965.80)	4853.33	SEHAX	783980550	\$202,019.32	14,139.77
				\$0.00	0.00			\$0.00	0.00
Alternative				\$0.00	0.00			\$0.00	0.00
US Private Equity		N/A	IMO789112	\$0.00	0.00			\$0.00	0.00
				\$0.00	0.00			\$0.00	0.00
Cash/Cash Equivalent				\$0.00	0.00			\$0.00	0.00
Government Funds		SEOXX	783965593	(\$309,976.85)	309976.85	SEOXX	783965593	\$309,976.85	309,976.85
Alternatives				\$0.00	0.00			\$0.00	0.00
Opportunity Collective funds		N/A	999990C18	\$0.00	0.00	N/A	999990CC4	\$0.00	0.00
				\$0.00	0.00			\$0.00	0.00
Fixed Income				\$0.00	0.00			\$0.00	0.00
SEI Real Return A		RRPAX	783980733	\$0.00	0.00	RRPAX	783980733	\$0.00	0.00
		ENIAX	783980717	\$0.00	0.00	ENIAX	783980717	\$0.00	0.00
SEI Limited Duration Bond		SLDBX	783980592	(\$111,190.63)	11689.70	SLDBX	783980592	\$20.54	2.16
Inst'l Inv't Tr Hi Yld Bd Fd		SGYAX	783980303	(\$34,398.97)	4892.61	SGYAX	783980303	\$28,640.64	4,028.27
Core Fixed Inc Fd #285		SCOAX	783980204	(\$98,019.65)	11231.78	SCOAX	783980204	\$49,216.26	5,573.76
SEI Multi Asset Real Return		SEIAX	783980667	\$0.00	0.00	SEIAX	783980667	\$0.00	0.00
Ultra SH Duration BD FD		SUSAX	783980675	\$0.00	0.00	SUSAX	783980675	\$0.00	0.00
Inst'l Inv't Trust Emer'g Mkts Debt Fd		SEDAX	783980758	(\$70,518.84)	8339.89	SEDAX	783980758	\$4,841.13	571.56
			Total	(\$1,000,890.01)	370,725.81		Total	\$940,138.83	353,726.37

Monroe County Controller's Office
Investment Allocation
7/31/24



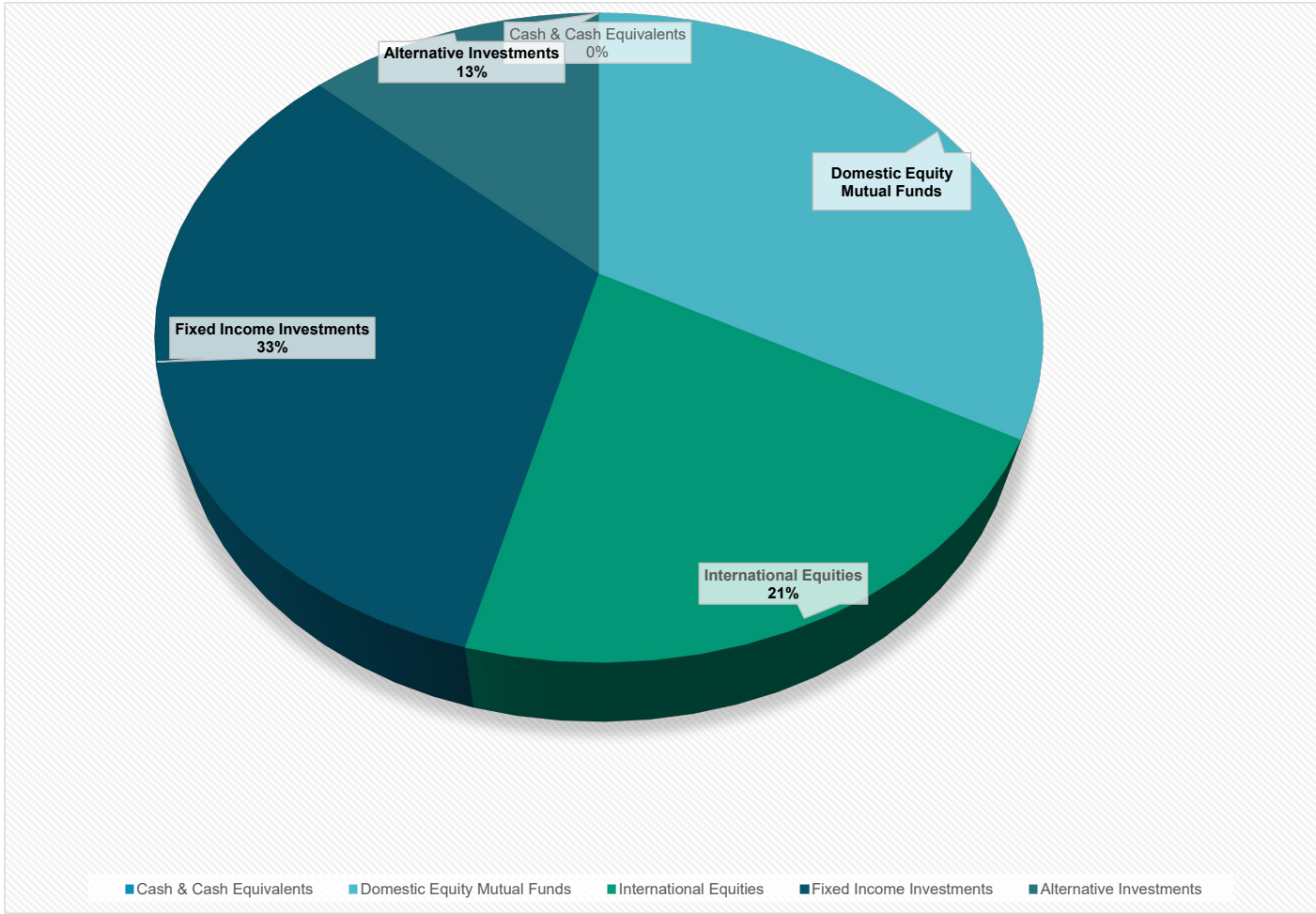
Investment Allocation Strategy - per Monroe/SEI 05/16/24 Investment Allocation Agreement

5/16/24 Agreement	Fund Description	Mkt Value \$	Actual %	% Variance 05/16/24 Contract
Total Money Market Funds				
0.0%	Subtotal	0.00	0.00%	0.0%
Cash & Money Market Fund				
0%	Daily income Gov't FUND CL F #36	0.00	0.00%	0.0%
0.0%		0.00	0.00%	0.0%
Domestic Equity Mutual Funds				
15%	Inst'l Inv'ts Tr Lg Cp Indx Fd Class A (LCIAX)	21,492,051.51	15.40%	0.4%
14%	SIIT US Equity Factor Alloc Fund 325 (SEHAX) (CUSIP 78	20,093,391.15	14.40%	0.4%
3%	Small Cap II Fund - A (SECAX)	4,327,441.72	3.10%	0.1%
32.0%	Subtotal	45,912,884.38	32.90%	0.900%
International Equity Mutual Funds				
18%	World Equity Ex-US Fd Class A #280 (WEUSX)	25,653,910.00	18.40%	0.4%
3%	SEI Emerging Mkts Equity Fd #97 ((SMQFX)	4,227,610.08	3.00%	0.0%
21.0%	Subtotal	29,881,520.08	21.40%	0.400%
Total Equity Mutual Funds				
53.0%	Total Equity	75,794,404.46	54.30%	1.300%
Total Fixed Income Mutual Funds				
13%	Core Fixed Income Fd #285 (SCOAX)	18,575,989.58	13.30%	0.3%
3%	Inst'l Inv't Trust High Yld Bond Fd (SGYAX)	4,260,268.55	3.10%	0.1%
13%	SEI Limited Duration Bond (SLDBX)	18,425,411.81	13.20%	0.2%
3%	Inst'l Inv't Trust Emer'g Mkts Debt Fd (SEDAX)	4,260,845.77	3.10%	0.1%
32.0%	Total Fixed Income	45,522,515.71	32.70%	0.7%
Total Other Assets				
5%	Core Property Collective Fund - 10/31/15- #17160CP	7,186,934.42	5.15%	0.1%
6%	US CIT Private Equity (17160PE)			
	Global Private Assets IV CIT CUSIP IMO789112	3,647,607.05	2.62%	2.6%
	'Global Private Assets VI CIT CUSIP IMO789575	972,831.07	0.70%	0.7%
4%	SEI VISTA Coll Invest Trust (CUSIP IMO223369)	6,340,829.46	4.55%	0.6%
15.0%	Total Other Assets	18,148,202.00	13.02%	-1.980%
100.0%	Total All	139,465,122.17	100.02%	0.0%



Monroe County Controller's Office								
Employee's Retirement Plan - Running Totals for Assets & YTD Net Contribution								
July 31, 2024								
Description	Jan	Feb	Mar	Apr	May	Jun	Jul	YTD Total
(AT MARKET)						<i>MARKET</i>		
Cash	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	0.00		
Accrued Income	\$141,352.38	\$134,792.30	\$145,380.61	\$142,808.77	\$149,570.64	\$164,861.83	\$170,345.91	
Accrued Income (Change)								
Money Mkt . (Cash Equivalents)	\$0.00	\$0.00	\$0.00	\$7.64	\$0.00	\$0.00	\$0.00	
Money Mkt . (Change)								
Total Liquid Assets at Market Value	141,352.38	134,792.30	145,380.61	142,816.41	149,570.64	164,861.83	170,345.91	
Domestic Equities Mutual Funds	\$43,102,827.97	\$44,747,157.75	\$45,713,493.33	\$43,216,823.40	\$45,124,042.67	\$45,272,027.31	\$45,912,884.38	
International Equities Mutual Funds	\$28,326,079.06	\$28,842,732.52	\$29,516,909.81	\$28,730,130.75	\$29,659,443.79	\$28,992,073.00	\$29,881,520.08	
Total Equities Mutual Funds	71,428,907.03	73,589,890.27	75,230,403.14	71,946,954.15	74,783,486.46	74,264,100.31	75,794,404.46	
Fixed Income Mutual Funds	\$43,135,630.78	\$42,983,996.33	\$43,497,709.82	\$43,062,584.31	\$43,420,741.53	\$44,655,727.51	\$45,522,515.71	
Alternative Investments	\$17,765,694.59	\$17,851,804.22	\$17,839,220.65	\$17,913,521.50	\$18,028,873.22	\$18,086,133.37	\$18,148,202.00	
Total Assets at Market	132,471,584.78	134,560,483.12	136,712,714.22	133,065,876.37	136,382,671.85	137,170,823.02	139,635,468.08	
(AT COST)						<i>COST</i>		
Cash	-	-	-	-	-	-	-	
Money Mkt .	\$ -	\$ -	\$ -	\$ 7.64	\$ -	\$ -	\$ -	
Total Liquid Assets at Cost	0.00	0.00	0.00	7.64	0.00	0.00	0.00	
Domestic Equities Mutual Funds	\$43,286,612.06	\$42,787,822.76	\$42,132,295.76	\$41,970,785.05	\$41,872,514.61	\$40,947,964.40	\$40,631,105.65	
International Equities Mutual Funds	\$29,905,150.38	\$29,772,990.46	\$29,548,022.96	\$29,331,095.89	\$29,114,560.66	\$28,697,480.62	\$28,892,301.87	
Total Equities Mutual Funds	73,191,762.44	72,560,813.22	71,680,318.72	71,301,880.94	70,987,075.27	69,645,445.02	69,523,407.52	
Fixed Income Mutual Funds	\$46,192,652.64	\$46,432,976.59	\$46,771,413.10	\$47,081,244.43	\$47,032,174.36	\$47,872,713.87	\$48,094,277.78	
Alternative Investments	\$11,648,572.86	\$11,710,331.04	\$11,787,528.76	\$11,857,006.71	\$11,904,384.80	\$11,958,423.21	\$11,988,242.84	
Total Assets at Cost	131,032,987.94	130,704,120.85	130,239,260.58	130,240,139.72	129,923,634.43	129,476,582.10	129,605,928.14	
Gain/(Loss) of Fund Value	1,438,596.84	3,856,362.27	6,473,453.64	2,825,736.65	6,459,037.42	7,694,240.92	10,029,539.94	
Member Contributions	\$200,945.93	\$101,714.62	\$205,511.63	208,531.00	309,293.73	208,979.56	\$309,912.14	1,544,888.61
County Contribution	-	-	-	1,134.13	-	-	-	1,134.13
Net Change in Accrued Income	\$ 1,521.54	\$ (6,560.08)	\$ 10,588.31	\$ (2,571.84)	\$ 6,761.87	\$ 15,291.19	\$ 5,484.08	30,515.07
Misc. Revenue								-
Net Change in Interest (Cash)								-
Dividends Received	139,830.84	141,352.38	134,792.30	397,360.19	142,808.77	149,570.64	\$381,001.09	1,486,716.21
Capital Gains/Loss (Realized)	(4,742.54)	22,783.15	46,279.78	7,726.15	(1,729.95)	(120,243.91)	38,775.23	(11,152.09)
Capital Gains/Loss (Unrealized)	(98,874.19)	2,424,325.51	2,606,503.06	(3,645,145.15)	3,626,538.90	1,219,912.31	2,329,814.94	8,463,075.38
Subtotal - Capital Gains	238,681.58	2,683,615.58	3,003,675.08	(3,032,965.52)	4,083,673.32	1,473,509.79	3,064,987.48	11,515,177.31
Member Contributions Refunded (lump sum)	(34,518.16)	(29,822.77)	(21,798.56)	(12,704.24)	(27,607.87)	(87,457.12)	(\$23,976.08)	(237,884.80)
Retirement Allowances (periodic)	(539,833.07)	(554,033.95)	(558,023.17)	(558,836.49)	(559,593.95)	(559,564.07)	(\$562,896.30)	(3,892,781.00)
Retirement Allowances (lump sum)	(28,470.82)	(10,860.52)	(99,173.59)	(38,694.75)	(9,876.42)	(35,849.43)	(\$10,982.04)	(233,907.57)
Redeposits/stop payment (periodic)	932.70	0.00	341.19	0.00	-	-	-	1,273.89
Redeposits/stop payment (lump sum)	-	0.00	0.00	0.00	5,595.39	-	-	5,595.39
Net Benefit Payments	(601,889.35)	(594,717.24)	(678,654.13)	(610,235.48)	(591,482.85)	(682,870.62)	(597,854.42)	(4,357,704.09)
Investment Taxes	-	-	-	0.00	0.00	0.00	-	-
Distribution to State Retirement	-	-	-	0.00	0.00	0.00	0.00	-
Death Benefits (lump sum)	-	-	-	0.00	0.00	0.00	-	-
Administrative Fees / Other Expenses	-	-	-	0.00	0.00	0.00	-	-
Custodian(Trustee) Expenses	-	-	-	0.00	0.00	0.00	0.00	-
Actuarial Expenses (Korn Ferry/Hay Group)	\$ (2,464.00)	-	(7,440.00)	(3,636.85)	(2,488.00)	(2,488.00)	(\$2,488.00)	(21,004.85)
Investment Manager Expenses (SEI)	-	-	(165,349.85)	0.00	(172,906.99)	0.00	\$0.00	(338,256.84)
Service Charges	-	-	-	0.00	-	0.00	-	-
Miscellaneous Receipts/Disbursements	-	-	-	0.00	-	-	0.00	-
Adjustment-Return of Capital-PE Fund	-	-	-	0.00	-	-	-	-
Net Contributions to the Fund (Net Change)	(365,671.77)	2,088,898.34	2,152,231.10	(3,646,837.85)	3,316,795.48	788,151.17	2,464,645.06	6,798,211.53

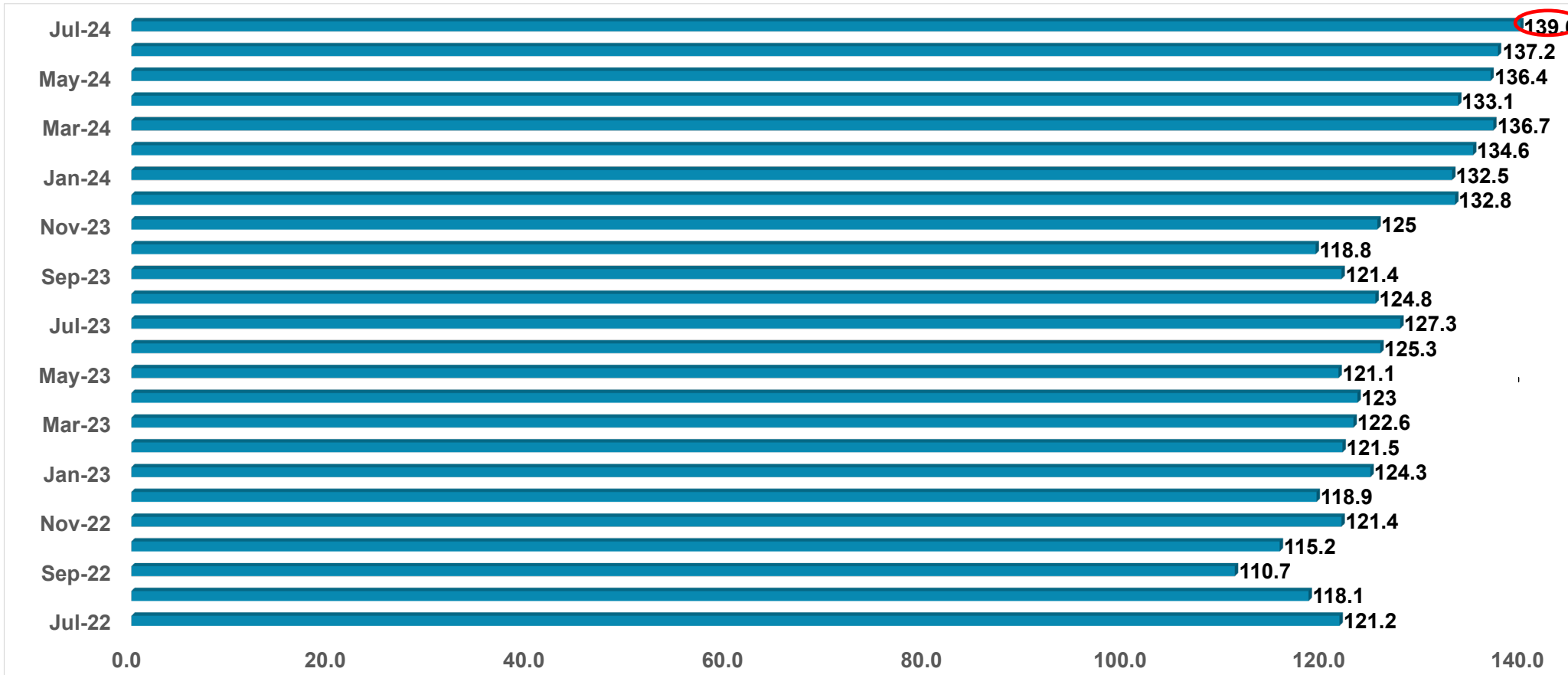


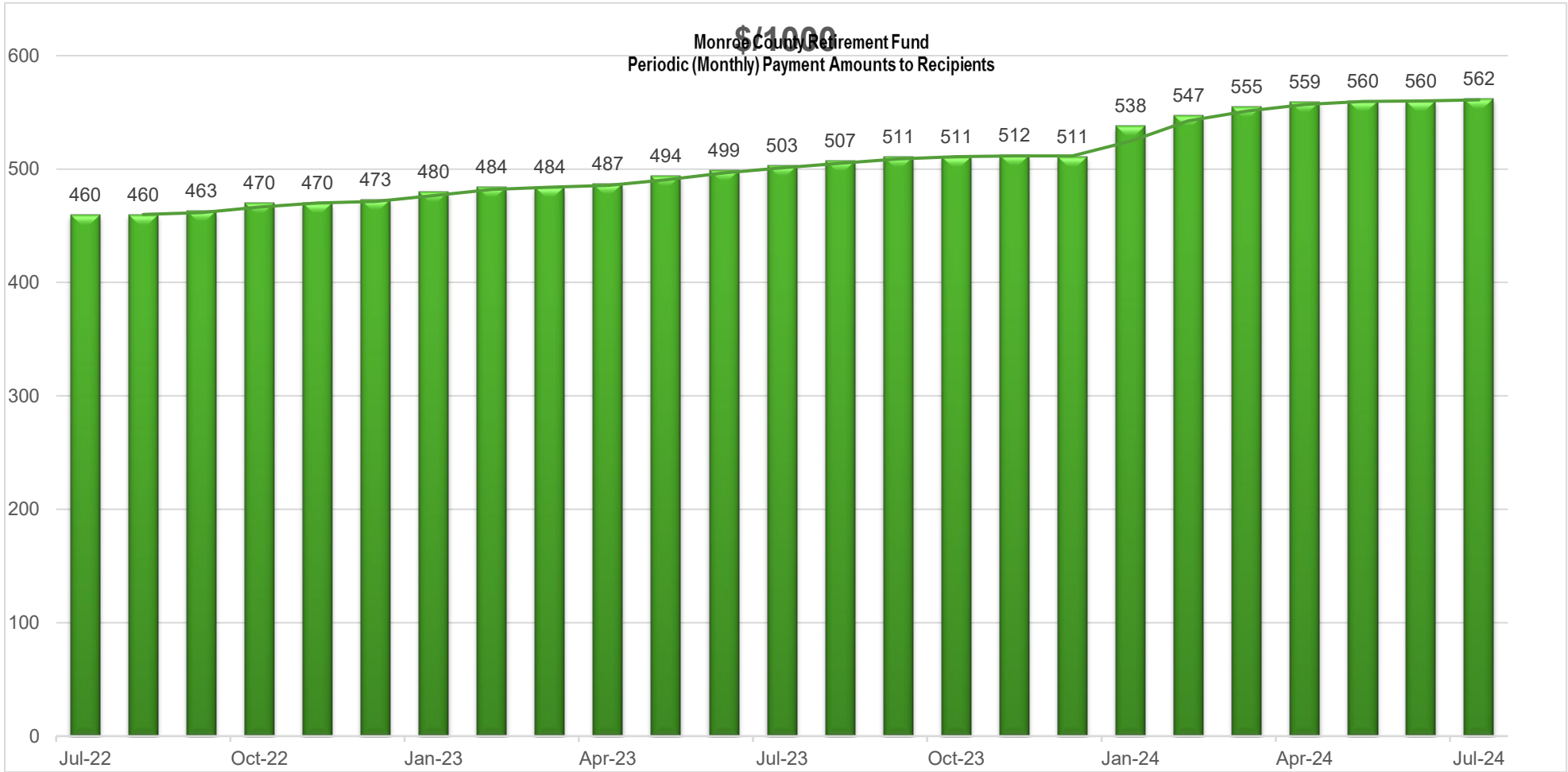


Investment Allocation @ Market Value (Current Month):

Cash & Cash Equivalents	0%
Domestic Equity Mutual Funds	33%
International Equities	21%
Fixed Income Investments	33%
Alternative Investments	13%
Total	100%

Pension Market Value in Millions





Number of Pensioners in July - 435

