

City of New Haven Police & Fire Alternatives

City of New Haven Police & Fire Alternatives Performance

As of October 31, 2020

	Market Value (\$)	% of Portfolio	1 Mo (%)	3 Mo (%)	YTD (%)	1 Yr (%)	3 Yrs (%)	Inception (%)	Inception Date
City of New Haven Police & Fire Alternatives	102,592,202	100.00	0.00	6.11	14.39	16.78	12.94	13.60	Sep-17
Police & Fire Hedge Fund Group	29,823,545	29.07	0.00	1.44	22.67	25.53	13.48	13.59	Sep-17
Alkeon Growth Offshore Fund, Ltd - 700021123	22,273,416	21.71	0.00	1.62	38.68	47.48	20.31	21.13	Aug-17
<i>HFRI Fund of Funds Composite Index</i>			0.23	2.20	2.80	5.44	2.57	3.13	
GrayCo Alternative Partners I LP - 70001218	7,550,129	7.36	0.00	0.91	-8.50	-12.77	-0.25	-0.24	Sep-17
<i>HFRI Fund of Funds Composite Index</i>			0.23	2.20	2.80	5.44	2.57	2.95	
Police & Fire Real Estate	23,389,859	22.80	0.00	0.44	3.36	4.86	6.79	7.22	Sep-17
US RE Investment Fund LLC - 70001209	13,559,009	13.22	0.00	0.76	0.73	3.48	7.03	7.44	Sep-17
<i>MSCI US REIT</i>			-2.64	-5.16	-20.03	-21.97	-1.48	-1.82	
TerraCap Partners III Institutional LP - 70002419	4,375,322	4.26	0.00	0.00	1.62	1.62	6.19	6.14	Sep-17
<i>MSCI US REIT</i>			-2.64	-5.16	-20.03	-21.97	-1.48	-1.82	
UOB Eagle Rock Multifamily Property Fund II LP- 70001204	3,338,721	3.25	0.00	0.00	18.70	18.70	10.16	9.60	Sep-17
<i>MSCI US REIT</i>			-2.64	-5.16	-20.03	-21.97	-1.48	-1.82	
Harbert US RE Fund V LP - 70001341	2,039,424	1.99	0.00	0.00	1.29	1.29	4.65	5.96	Sep-17
<i>MSCI US REIT</i>			-2.64	-5.16	-20.03	-21.97	-1.48	-1.82	
Harbert Real Estate Fund III LLC	77,384	0.08	0.00	0.00	-6.14	-6.14	-5.76	-6.27	Sep-17
<i>MSCI US REIT</i>			-2.64	-5.16	-20.03	-21.97	-1.48	-1.82	
Police & Fire Private Equity	30,378,798	29.61	0.00	16.47	11.68	14.42	15.68	16.75	Sep-17
Landmark Growth Capital Partners LP - 70001211	8,437,928	8.22	0.00	68.44	36.22	36.22	7.77	13.66	Sep-17
<i>HFRI Fund of Funds Composite Index</i>			0.23	2.20	2.80	5.44	2.57	2.95	
Ironside Partnership III - 70001974	4,688,671	4.57	0.00	9.25	26.05	28.85	22.11	20.83	Sep-17
<i>HFRI Fund of Funds Composite Index</i>			0.23	2.20	2.80	5.44	2.57	2.95	

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Invesco Mortgage Recovery Fund II - 70001997	3,015,775	2.94	0.00	0.00	-2.57	-2.57	16.05	15.57	Sep-17
<i>HFRI Fund of Funds Composite Index</i>			0.23	2.20	2.80	5.44	2.57	2.95	
Ironside Investment Fund III - 70001975	3,315,266	3.23	0.00	12.02	21.41	48.60	23.92	22.53	Sep-17
<i>HFRI Fund of Funds Composite Index</i>			0.23	2.20	2.80	5.44	2.57	2.95	
Ironside Direct Investment Fund V LP - 70004197	3,169,758	3.09	0.00	27.53	19.71	24.68	--	16.35	Mar-19
<i>HFRI Fund of Funds Composite Index</i>			0.23	2.20	2.80	5.44	--	4.43	
PF Capital Point Partners LP - 70001213	1,979,839	1.93	0.00	0.00	0.01	--	--	0.01	Jan-20
<i>HFRI Fund of Funds Composite Index</i>			0.23	2.20	2.80	--	--	2.80	
Invesco Partnership Fund V LP - 70001215	1,218,042	1.19	0.00	-31.69	-32.34	-37.09	2.18	3.50	Sep-17
<i>HFRI Fund of Funds Composite Index</i>			0.23	2.20	2.80	5.44	2.57	2.95	
WLR Recovery Fund V DSS AIV, LP - 700001340	1,335,249	1.30	0.00	0.00	-19.29	-19.29	-6.28	-5.81	Aug-17
<i>MSCI US REIT</i>			-2.64	-5.16	-20.03	-21.97	-1.48	-1.87	
Chart Capital Partners II, LP 70001217	912,177	0.89	0.00	-0.51	-6.05	-16.83	34.74	32.64	Sep-17
<i>HFRI Fund of Funds Composite Index</i>			0.23	2.20	2.80	5.44	2.57	2.95	
Oak Hill Capital Partners III LP - 70001216	911,805	0.89	0.00	0.00	-8.16	-8.16	20.91	20.13	Sep-17
<i>HFRI Fund of Funds Composite Index</i>			0.23	2.20	2.80	5.44	2.57	2.95	
Invesco MRTG Recovery Loan AIV Fund LP - 70001220	724,851	0.71	0.00	0.00	-4.83	-4.83	5.41	5.11	Sep-17
<i>HFRI Fund of Funds Composite Index</i>			0.23	2.20	2.80	5.44	2.57	2.95	
PF Capital Point Partners II - 70001214	660,647	0.64	0.00	0.00	0.03	-14.71	--	-12.54	Jan-19
<i>HFRI Fund of Funds Composite Index</i>			0.23	2.20	2.80	5.44	--	6.08	
Northstar Mezzanine Partners IV - 700001212	8,790	0.01	0.00	0.00	141.40	141.40	61.14	57.14	Sep-17
<i>HFRI Fund of Funds Composite Index</i>			0.23	2.20	2.80	5.44	2.57	2.95	

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Police & Fire Alternative Cash	19,000,000	18.52	0.00	--	--	--	--	0.00	Oct-20
Police and Fire Alt Cash	19,000,000	18.52	0.00	--	--	--	--	0.00	Oct-20
<i>FTSE T-Bill 3 Months TR</i>			0.01	--	--	--	--	0.01	