

City of New Haven Police & Fire Alternatives

As of June 30, 2020

	Market Value (\$)	% of Portfolio	Ending June 30, 2020					Inception Date
			1 Mo (%)	3 Mo (%)	YTD (%)	1 Yr (%)	Inception (%)	
City of New Haven Police & Fire Alternatives	86,013,472	100.00	0.00	0.00	0.00	0.00	0.00	Jan-19
Police & Fire Real Estate	29,892,113	34.75	0.00	0.00	0.00	0.00	0.00	Jan-19
<i>Dow Jones Global Real Estate TR USD</i>			2.01	10.88	-18.50	-13.77	-0.93	Jan-19
PF US RE Investment Fund - 70001209	13,510,638	15.71	0.00	0.00	0.00	0.00	0.00	Jan-19
PF Terracap RE - 70002419	6,681,120	7.77	0.00	0.00	0.00	--	0.00	Jan-20
PF Harbert US RE Fund V LP - 70001341	3,814,569	4.43	0.00	0.00	0.00	--	0.00	Jan-20
PF Eagle Rock Hedge Fund - 70001204	2,635,196	3.06	0.00	0.00	0.00	0.00	0.00	Jan-19
PF WLR Partnerships - 700001340	2,750,567	3.20	0.00	0.00	0.00	0.38	0.41	Jan-19
PF Harbert US RE Fund IV LLC - 70001208	259,276	0.30	0.00	0.00	0.03	--	0.03	Jan-20
PF Harbert RE Fund III LLC - 70001207	240,748	0.28	0.00	0.00	0.09	--	0.09	Jan-20
Police & Fire Private Equity	30,860,322	35.88	0.00	0.00	0.00	0.00	0.02	Jan-19
<i>HFRI Event-Driven (Total) Index</i>			2.63	9.69	-6.68	-4.89	0.21	Jan-19
PF Landmark Growth Capital Partners LP - 70001211	8,339,527	9.70	0.00	0.00	0.00	0.00	0.00	Jan-19
<i>HFRI Event-Driven (Total) Index</i>			2.63	9.69	-6.68	-4.89	0.21	Jan-19
PF Ironside Investment Fund III - 70001975	3,956,163	4.60	0.00	0.00	0.00	-0.07	-0.05	Jan-19
<i>HFRI Event-Driven (Total) Index</i>			2.63	9.69	-6.68	-4.89	0.21	Jan-19
PF Invesco Mortgage Recovery Fund II - 70001997	3,719,234	4.32	0.00	0.00	0.00	0.00	0.00	Jan-19
<i>HFRI Event-Driven (Total) Index</i>			2.63	9.69	-6.68	-4.89	0.21	Jan-19
PF Ironside Partnership III - 70001974	3,201,805	3.72	0.00	0.00	0.00	0.00	0.00	Jan-19
<i>HFRI Event-Driven (Total) Index</i>			2.63	9.69	-6.68	-4.89	0.21	Jan-19
PF Ironside Direct Investment Fund V LP - 70004197	2,514,528	2.92	0.00	0.00	0.00	0.00	0.00	Apr-19
<i>HFRI Event-Driven (Total) Index</i>			2.63	9.69	-6.68	-4.89	-2.96	Apr-19
PF Invesco Partnership Fund V LP - 70001215	2,481,257	2.88	0.00	0.00	0.01	0.04	0.06	Jan-19
<i>HFRI Event-Driven (Total) Index</i>			2.63	9.69	-6.68	-4.89	0.21	Jan-19
PF Capital Point Partners LP - 70001213	1,979,839	2.30	0.00	0.00	0.01	0.03	0.03	Jan-19
<i>HFRI Event-Driven (Total) Index</i>			2.63	9.69	-6.68	-4.89	0.21	Jan-19
PF Oak Hill Capital Partners III - 70001216	1,933,834	2.25	0.00	0.00	0.01	0.04	0.03	Jan-19
<i>HFRI Event-Driven (Total) Index</i>			2.63	9.69	-6.68	-4.89	0.21	Jan-19

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PF Chart Capital Partners II LP - 70001217	1,122,173	1.30	0.00	0.00	0.01	0.02	0.02	May-19	
<i>HFRI Event-Driven (Total) Index</i>			2.63	9.69	-6.68	-4.89	-4.15	May-19	
PF Invesco MRTG Recovery Loan AIV Fund LP - 70001220	814,314	0.95	0.00	0.00	0.03	0.07	0.43	Jan-19	
<i>HFRI Event-Driven (Total) Index</i>			2.63	9.69	-6.68	-4.89	0.21	Jan-19	
PF Capital Point Partners II - 70001214	660,647	0.77	0.00	0.00	0.03	0.08	0.07	Jan-19	
<i>HFRI Event-Driven (Total) Index</i>			2.63	9.69	-6.68	-4.89	0.21	Jan-19	
PF Northstar Mezzanine Growth Capital Partners - 700001212	137,001	0.16	0.00	0.00	0.15	0.31	-0.02	Jan-19	
<i>HFRI Event-Driven (Total) Index</i>			2.63	9.69	-6.68	-4.89	0.21	Jan-19	
Police & Fire Hedge Fund	25,261,037	29.37	3.64	14.98	18.46	21.81	--	Jan-19	
PF Alkeon Growth Offshore Ltd - 70002123	15,896,978	18.48	5.79	24.46	30.44	37.86	17.86	Jan-16	
<i>HFRI Equity Hedge (Total) Index</i>			2.72	13.33	-3.19	0.78	4.54	Jan-16	
PF Grayco Alt Partners I LP - 70001218	9,364,059	10.89	0.00	0.00	0.00	0.01	0.01	Jan-19	
<i>HFRI Fund of Funds Composite Index</i>			1.59	7.48	-1.97	0.09	4.13	Jan-19	