

Public Employees Retirement Fund (PERF) Portfolio & Partnership Report

As of June 30, 2020



Opportunistic Ending Market Value & Performance Summary (By Portfolio)

Portfolio ¹	Ending Market Value (MM)	10-Yr			5-Yr			3-Yr			1-Yr		
		Net Return	BM Return	Excess Bps	Net Return	BM Return	Excess Bps	Net Return	BM Return	Excess Bps	Net Return	BM Return	Excess Bps
Oaktree Strategic Lending	\$ 18.0	-	-	-	-	-	-	-	-	-	-	-	-
PIMCO Disco III	\$ 60.6	-	-	-	-	-	-	-	-	-	-	-	-
Total Opportunistic	\$ 78.6												

¹ Portfolios time weighted rate of returns are computed by State Street Bank. A dash (-) is used for time periods when a portfolio does not have sufficient performance history (Opportunistic Inception Date is April 1, 2020). Only portfolios with market values greater than \$50,000 are included in reporting.