

# GEP

## Holdings as of June 30, 2020

### Asset Name

### Base Market Value

## PUBLIC ASSETS

### Equity Investments

#### Externally-Managed Funds

S+P 500 EX TOB GEP	1,665,437,806
SSGA MSCI ACWI IMI TF	1,613,524,417
EGERTON INVESTMENT PTNR	391,295,572
WF ASIAN RECONN	374,194,925
ADAGE CAPITAL	357,865,590
ALATUS CAPITAL	354,387,324
ARROWSTREET GLOBAL ALPHA FUND	316,419,459
HIMALAYA CAPITAL INVEST LP	253,250,332
SANDS GLOBAL GROWTH	252,668,462
UCAL EBGO INCENTIVE GEP	248,855,082
HEALTHCARE INVESTMENT FUND II	115,438,525
KOTAK MAHINDRA BANK LTD	33,054,068
SSGA MSCI ACWI VALUE EX-BIC EX-HEALTHCARE	436,462
SSGA MSCI WORLD EX-USA	177,889
SSGA MSCI USA VALUE TR	3,901
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	<b>5,977,009,814</b>

#### Internally-Managed Funds

Fully Collateralized Equity Futures	18,601,206
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	<b>18,601,206</b>

#### **TOTAL EQUITY**

**5,995,611,019**

### Fixed Income Investments

US TREASURY N/B	215,789,454
MEDPLAST HOLDINGS, INC.	27,225,000
ASSOCIATIONS, INC	11,504,208
FRALOCK TWIN BROOK	10,254,844
MERIDIAN ADHESIVES GROUP	10,123,702
ASSOCIATIONS, INC DD T/L	1,749,367
ASSOCIATIONS R/C 1L	474,942
MERIDIAN ADHESIVES DD	303,624
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	<b>277,425,142</b>

#### Externally-Managed Funds

FRALOCK TWIN BROOK	98,999,999
BROOKFIELD	80,600,000
OWL ROCK FIRST LIEN FUND, L.P	50,427,203
GOLDMAN SACHS RENEWABLE POWER LLC	27,300,000
HIG BAYSIDE LOAN OPP FEEDER V	10,753,903
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	<b>268,081,105</b>

## Asset Name

## Base Market Value

TOTAL FIXED INCOME	545,506,247
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TOTAL PUBLIC ASSETS	6,541,117,266
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## ALTERNATIVE ASSETS

*Individual holdings may include alternative investment vehicles*

### Absolute Return

MORAIN FUND, LTD	422,705,503
OWL ROCK	362,707,329
BIWA FUND LIMITED	276,548,846
HAZELTON FUND LIMITED	257,454,085
HOMEWARD OPP FUND I LP	229,010,455
ACM ALAMOS A I A LP	220,457,241
EXUMA	209,276,119
BFAM ASIA OPPORTUNITY FUND LTD	183,632,278
KEY SQUARE	182,421,921
WANAKA FUND LTD	175,541,020
KEPOS ALPHA FUND LTD	137,702,427
NEWPORT CRATER LAKE	129,662,837
ALBACORE PARTNERS I	129,424,819
ELLIOT INTERNATIONAL LTD	95,143,207
HOMEWARD OPPORTUNITY	50,731,157
PEYTO, LLC	29,123,100
ZEI ES CO INVEST C, L.P.	7,198,566
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	3,098,740,912

### Private Equity

SEQUOIA PRIVATE EQUITY FUNDS	198,038,605
MDCP VII	103,554,838
RNT ASSOCIATES	103,444,669
THE COLUMN GROUP II	93,213,884
THE COLUMN GROUP III	93,115,392
THOMA BRAVO FUND XIII A	87,569,145
SG GROWTH PARTNERS III, L.P.	82,629,784
SEQUOIA CAP GLOBAL GROWTH III	74,534,965
ROUND TABLE III	70,645,187
SG GROWTH PARTNERS IV, L.P.	67,706,906
BERKSHIRE FUND IX	57,301,307
SG GROWTH PARTNERS II LP	56,071,970
ALLOGENE THERAPEUTICS INC	54,778,812
1868 UNIVERITAS FUND	53,555,365
THOMA BRAVO DISCOVER FUND II	52,763,533
APOLLO CATALINA	48,734,754
WATER STREET HEALTHCARE III	47,940,486
RAPT THERAPEUTICS INC	45,626,318
SYCAMORE PARTNERS	43,892,685
BLACKSTONE YORK	43,073,100
ARSENAL CAPITAL PARTNERS IV	41,519,996
THE COLUMN GROUP I	37,531,574
CONSTELLATION PHARMACEUTICAL	37,184,050

## Asset Name

## Base Market Value

BOW VENTURES FUND I LP	37,107,852
SHAMROCK CAPITAL GRO FD III	36,986,000
SYCAMORE PARTNERS LP	31,585,015
THOMA BRAVO FUND XIII	29,899,800
BERKSHIRE FUND VIII LP BUYOUT	29,314,564
FURTHER GLOBAL CAPITAL I	29,206,393
SYCAMORE PARTNERS II LP	26,478,703
THE RISE FUND LP	25,769,686
CERTARES HOLDINGS LLC	25,323,148
BREGAL SAGEMOUNT II L.P.	24,809,744
SEQUOIA CAP CHINA GROWTH V	24,660,072
EQT VIII	23,992,131
BLACKSTONE CAP PTNRS ASIA LP	23,324,234
TPG GROWTH IV, L.P.	23,241,912
APOLLO CO-INVESTMENT	22,500,000
BARING PVT EQUITY ASIA FD VII	21,902,791
BLACKSTONE STRATEGIC PTRS VIII	21,806,820
WATER STREET PARTNERS II	21,016,197
BLACKSTONE CAPITAL PARTNERS ASIA LP	20,628,958
NEOTRIBE VENTURES I, L.P.	20,167,400
DCP I	18,952,294
ARSENAL CAPITAL PARTNERS V LP	18,168,972
BIOLOGICAL DYNAMICS	14,172,558
JLL PARTNERS FUND VI, LP	13,298,686
ARSENAL CAPITAL PARTNERS III	12,812,058
BLACKSTONE STRATEGIC PARTNERS	12,330,088
ARSENAL CAPITAL PARTNERS V, L.P.	10,467,419
WATER STREET II	10,441,766
THE ENGINE ACCELERATOR FUND I	9,753,269
VERTICAL VENTURE PARTNERS	9,307,746
SYCAMORE PARTNERS III	8,434,145
BREGAL SAGEMOUNT CREDIT OPP II	8,349,900
ZMC III	7,849,958
ICONIQ STRAT PTRS III COINVEST	7,785,675
TENAYA THERAPEUTICS	6,666,665
SEQUOIA CP US GROWTH FD VIII	6,589,379
MSA ENTERPRISES	5,745,562
SEQUOIA CAPITAL INDIA VI, LTD	5,654,642
JLL PARTNERS FUND VII, LP	5,521,217
MISSION BAY CAPITAL II, LP	5,040,066
BPEA VII	4,981,416
ZMC CO-INVESTMENT	4,690,000
THE COLUMN GROUP IV, LP	4,581,457
CLEARLAKE CAPITAL CO-INVESTMENT	3,981,246
ICONIQ STRATEGIC PARTNERS IV	2,932,062
SEQUOIA CAP CHINA VENTURE VII	2,386,229
THE HOUSE FUND II, LLC	2,244,883
TSG8 L.P. ENDOWMENT	1,843,155
SG GROWTH PARTNERS I LP	1,677,660
HIG MIDDLE MARKET LBO FUND III	1,419,142
MISSION BAY CAPITAL III, LP	1,294,622
BREGAL SAGEMOUNT EQUITY III	1,290,017
BERKSHIRE PARTNERS VII	1,287,130
THE HOUSE FUND, LP	1,277,600

## Asset Name

## Base Market Value

SEQUOIA CAP US VEN FD XVI	1,128,564
UC VENTURES CO-INVESTMENT	1,099,999
VIDA VENTURES II	1,012,103
NEOTRIBE VENTURES II	781,499
SEQUOIA CAP CHINA SEED FUND I	727,661
BREGAL SAGEMOUNT CREDOPP COINV	720,023
SEQUOIA CAPITAL INDIA SEED I	604,858
ARSENAL CAPITAL PARTNERS II LP	487,131
WATER STREET CAPITAL PARTNERS	292,085
FOUNTAINVEST II	49,513
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	<b>2,354,280,864</b>

## Real Assets

ORION MINE FINANCE FUND II	88,051,245
STONEPEAK INFRA FD III LP	77,760,000
JOHN HANCOCK INFRASTRUCTURE FD	57,811,383
DIGITAL COLONY PARTNERS	55,273,784
ENCAP FLATROCK MIDSTREAM CO-INVESTMENT	43,911,654
JOSHUA TREE HOLDINGS LLC	42,111,343
APOLLO FIN CREDIT INV III	38,453,741
EQT INFRA IV NO.2 USD SCSP	35,774,593
EQT INFRAST III NO 2 SCSP	32,339,408
APOLLO CATALINA	31,917,116
UPPER BAY INFRASTRUCTURE PTRS	30,000,000
GOLDMAN SACHS RENEWABLE POWER LLC	27,300,000
PATTERN ENERGY GROUP II LP	24,538,127
CONGRUENT VENTURES	17,550,000
DIGITAL COLONY CO-INVESTMENT	16,120,758
ENCAP FLATROCK MIDSTREAM FD IV	12,499,050
PONTIFAX AGTECH LP	11,218,186
EMG FUND II	8,691,655
RIDGEWOOD ENERGY FUND II	5,974,436
ENCAP FLATROCK FUND III	5,773,463
APOLLO DEDICATED INVEST POOL	5,482,341
EMG FUND III	5,214,219
WARBURG PINCUS ENERGY	4,333,300
CD CAPITAL FUND II	3,985,876

## Asset Name

## Base Market Value

EQT INFRASTRUCTURE FUND II	2,694,789
ORBIMED ROYALTIES FUND I	2,626,699
ORION RESOURCES FUND I A	2,593,576
PINE BROOK RESOURCES	2,319,954
NGP FUND X	1,470,804
RED KITE MINE FINANCE FUND II REAL ASSET	1,436,961
JOG FUND VI	1,190,587
ENCAP FLATROCK FUND II	1,166,297
FOUNDATION ENERGY FUND IV	879,900
DRUG ROYALTY III	820,299
CONGRUENT VENTURES II LP	624,827
JOG FUND V	509,307
SANKATY MANAGED ACCOUNT LP	507,314
AG NET LEASE REALTY FUND II	471,344
PONTIFAX AGTECH II	240,961
LIME ROCK	1,609
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	<b>701,640,905</b>

## Real Estate

MANULIFE SEPARATE ACCOUNT	185,973,424
LIONSTONE SEPARATE ACCOUNT	117,433,604
BROOKFIELD FAIRFIELD VAMF III	56,559,095
BLUE VISTA STUDENT HOUSING	51,137,152
LION INDUSTRIAL TRUST	44,470,195
STOCKBRIDGE SIV DIVERSIFIED	42,198,196
BSREP III CO INVEST LP	40,548,374
BROOKFIELD STRATEGIC RE III	36,839,932
IPI DATA CENTER PTRS FUND I A	32,823,523
EMMES ASSET MANAGEMENT SEPARATE ACCOUNT	30,796,241
TRIPACIFIC PORT IMPERIAL	30,720,031
CLARION PARTNERS SEPARATE ACCOUNT	30,064,172
PRISA LP	27,553,710
KKR RE PARTNERS AMERICAS II LP	26,959,408
BLACKSTONE PROP PTRS EUROPE LP	25,272,294
CIM FUND VIII	20,777,674
AMB US LOGISTICS FUND GEP	19,786,210

## Asset Name

## Base Market Value

BLACKSTONE RE PARTNERS ASIA II	19,405,097
BLUE VISTA STDNT HSNG SEL STRA	19,200,000
TRIPACIFIC FUND 4	16,945,862
STOCKBRIDGE SIV RENO	16,160,858
HEITMAN AMERICA REAL ESTATE TR	15,981,691
CORNERSTONE REAL ESTATE ADVISORS	13,042,485
BLACKSTONE REAL ESTATE PTRS IX	10,232,198
JP MORGAN INVESTMENT MANAGEMENT SEPARATE ACCOUNT	10,207,955
KKR CO-INVESTMENT	9,635,823
FOCUS SENIOR HOUSING FD I	9,294,938
KSL CAPITAL PARTNERS V, L.P.	7,615,507
CERBERUS REAL ESTATE III	6,827,717
WESTBROOK REAL ESTATE FD VIII	4,197,947
LIONSTONE MGMT GATEWAY ONE	4,045,900
BLACKSTONE REAL ESTATE VII	3,399,314
BUCHANAN STREET PARTNERS SEPARATE ACCOUNT	3,151,730
TRIPACIFIC FUND 2	2,974,065
WESTBROOK REAL ESTATE FUND IX	2,750,000
CIM FUND III LP	2,701,635
KSL CAPITAL PTNRS III LP 211	2,411,716
WALTON STREET VI	1,786,313
BLACKSTONE REAL ESTATE PRTN V	1,489,396
ROCKPOINT REAL ESTATE IV	1,295,594
WESTBROOK REAL ESTATE FUND VII	985,000
BLACKSTONE REAL EST PARTNER VI	565,720
ROCKPOINT REAL ESTATE FUND III	216,381
METRO WORKFORCE HOUSING FUND	31,181
TRIPACIFIC CAPITAL ADVISORS	1,242
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	1,006,466,502

<b>TOTAL ALTERNATIVE ASSETS</b>	<b>7,161,129,183</b>
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<b>TOTAL PUBLIC &amp; ALTERNATIVE ASSETS</b>	<b>13,702,246,449</b>
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<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>	<b>326,043,688</b>
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<b>RECEIVABLES/PAYABLES &amp; OTHER ADJUSTMENTS</b>	<b>(16,121,674)</b>
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<b>TOTAL NET ASSETS</b>	<b>14,012,168,463</b>
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