

WATER AND POWER EMPLOYEES' RETIREMENT, DISABILITY & DEATH BENEFIT
INSURANCE PLAN AND RETIREE HEALTH BENEFITS FUND
MARKET VALUES OF INVESTMENTS BY FUND
January 1, 2016 thru March 31, 2016

ASSET CLASS	Market Value as of 3/31/2016	Market Value as of 2/28/2016	Market Value as of 1/31/2016
BLACKROCK	\$1,445,459,877	\$1,478,025,998	\$1,535,412,454
Large Cap Core	\$1,445,459,877	\$1,478,025,998	\$1,535,412,454
T ROWE PRICE	\$588,573,443	\$603,867,886	\$634,922,830
MFS	\$585,816,533	\$602,014,126	\$632,511,872
Large Cap Value	\$1,174,386,946	\$1,208,781,620	\$1,267,434,202
FRED ALGER	\$606,536,166	\$617,730,586	\$626,284,010
T ROWE PRICE	\$676,276,888	\$700,993,897	\$708,585,804
Large Cap Growth	\$1,282,812,063	\$1,318,733,482	\$1,334,869,814
LARGE CAP TOTAL	\$3,902,859,906	\$4,004,541,299	\$4,137,716,469
EARNEST PARTNERS	\$171,677,358	\$170,841,060	\$178,874,301
EMERALD	\$162,103,136	\$163,323,971	\$169,316,238
SMALL CAP TOTAL	\$393,680,494	\$394,165,031	\$347,190,538
TOTAL DOMESTIC EQUITY	\$4,236,340,400	\$4,338,706,330	\$4,484,907,008
FIDELITY	\$594,199,608	\$601,780,048	\$629,972,682
BLACKROCK	\$586,742,697	\$597,015,140	\$625,779,956
MFS	\$608,471,494	\$605,648,131	\$634,466,878
International Developed	\$1,789,413,699	\$1,804,462,318	\$1,890,219,418
LA CAPITAL	\$334,400,854	\$342,551,805	\$359,297,663
VONTOBEL	-\$82	\$0	\$0
WELLINGTON	\$357,720,767	\$365,782,281	\$382,337,670
Emerging Markets	\$992,121,639	\$708,333,896	\$741,636,333
TOTAL INTERNATIONAL EQUITY	\$2,481,635,238	\$2,512,789,204	\$2,631,864,749
TOTAL EQUITY	\$6,717,875,638	\$6,851,492,534	\$7,116,761,756
WELLS CAP	\$740,623,476	\$738,293,001	\$743,577,924
JP MORGAN	\$739,311,469	\$737,785,649	\$740,939,105
Principal Protection	\$1,479,934,938	\$1,476,078,680	\$1,484,517,029
MACQUARIE (formerly DELAWARE)	\$631,525,125	\$632,847,514	\$641,025,194
NEUBERGER	\$655,313,594	\$651,806,532	\$657,278,044
Extended Credit	\$1,294,638,789	\$1,284,759,208	\$1,298,306,138
PACIFIC ASSET	\$145,705,425	\$145,629,053	\$149,318,429
U.S. Bank Loans	\$145,705,425	\$145,629,053	\$149,318,429
TOTAL FIXED INCOME	\$2,010,479,149	\$2,006,463,809	\$2,032,140,595
LEXINGTON VI	\$3,830,114	\$4,207,510	\$4,327,955
LEXINGTON VII	\$9,958,775	\$10,403,572	\$10,492,108
LANDMARK XIII	\$7,423,484	\$7,423,484	\$7,650,015
CDHRJ SO II	\$8,638,025	\$6,638,025	\$6,638,025
FISHER LYNCH II	\$16,926,039	\$16,926,039	\$16,626,039
LANDMARK XIV	\$8,436,938	\$8,785,502	\$9,184,076
OAKTREE PF V	\$7,535,535	\$7,648,748	\$7,846,871
ENCAP VIII	\$4,253,834	\$4,586,459	\$5,436,926
AUDAX III	\$5,445,797	\$5,298,527	\$5,374,944
VISTA IV	\$19,104,437	\$18,945,869	\$18,945,869
ARES IV	\$22,624,573	\$21,638,826	\$21,636,628
ENCAP IX	\$12,795,768	\$12,048,554	\$12,183,568
SILVER LAKE IV	\$19,749,799	\$19,159,258	\$19,159,258
APOLLO VIII	\$29,942,710	\$27,119,538	\$27,118,538
LANDMARK XV	\$18,148,316	\$14,813,401	\$14,466,387
CDR IX	\$18,092,741	\$18,092,741	\$18,304,199
VISTA V	\$56,614,521	\$51,272,054	\$51,272,054
ARES SPECIAL SITUATIONS IV	\$23,762,896	\$21,904,609	\$18,004,279
ENCAP X	\$26,695,366	\$23,827,481	\$23,443,985
CRESTVIEW III	\$21,982,104	\$20,989,169	\$20,989,169
BLACKSTONE TO II	\$32,421,599	\$31,133,514	\$31,133,514
VISTA VI	\$45,223,250	\$43,433,870	\$43,433,870
HARVEST PARTNERS VII	\$9,283,959	\$8,973,041	\$8,573,041
ADAMS STREET	\$11,440,595	\$11,712,854	\$11,712,854
INDUSTRY VENTURES VIII	\$4,115,618	\$4,119,197	\$4,119,197
ARES V	\$16,843,577	\$16,287,017	\$16,287,017
ENCAP XI	\$2,895,998	\$1,032,626	\$1,032,626
CDR X	\$4,882,182	\$0	\$0
TOTAL PRIVATE EQUITY	\$483,047,038	\$437,395,174	\$435,589,907
WAMCO	\$380,077,059	\$383,886,110	\$385,074,750
INVESCO	\$139,314,101	\$139,450,150	\$141,218,786
HANCOCK XII	\$13,651,747	\$13,381,053	\$13,381,053
MOLPUS IV	\$18,480,876	\$17,100,876	\$16,511,613
TOTAL REAL RETURN	\$550,323,783	\$563,828,188	\$566,486,202
GAM	\$394,840	\$11,147,537	\$11,147,537
MORGAN STANLEY	\$6,350,071	\$5,851,535	\$5,369,121
BLACKSTONE HOPE ST.	\$686,426,152	\$579,648,253	\$516,144,232
TOTAL HEDGE FUNDS	\$693,183,072	\$597,347,425	\$591,684,860
JP MORGAN	\$82,216,650	\$81,836,977	\$81,034,765
PRISA	\$57,138,873	\$87,138,873	\$87,138,873
PRISA II	\$39,668,219	\$39,688,219	\$39,688,219
LONE STAR REAL ESTATE FUND II	\$729,659	\$775,635	\$802,069
LONE STAR REAL ESTATE FUND VII	\$127,018	\$127,018	\$137,559
INVESCO CORE RE	\$55,693,924	\$55,693,924	\$55,693,924
DRA G&I VII	\$8,511,194	\$8,511,194	\$8,028,643
AG CORE PLUS REALTY FUND III	\$4,819,834	\$5,392,270	\$5,392,270
BLACKSTONE VII	\$16,804,889	\$17,294,520	\$16,784,388
ALMANAC REALTY VI	\$6,439,766	\$6,640,397	\$6,640,397
PGCP II	\$33,334	\$1,681,857	\$1,888,011
BRISTOL II	\$11,874,410	\$11,583,870	\$12,197,070
DFA	\$23,725,122	\$22,075,180	\$24,634,130
TORCHLIGHT IV	\$13,487,638	\$14,629,845	\$14,529,846
MESA WEST III	\$8,933,303	\$8,933,303	\$8,742,249
HEITMAN	\$22,889,987	\$22,385,054	\$23,987,878
BLACKSTONE EUROPE IV	\$12,875,201	\$13,752,055	\$12,779,032
DRA G&I VIII	\$17,282,949	\$17,282,949	\$17,665,849
PROLOGIS	\$30,756,367	\$30,756,367	\$29,407,430
ALMANAC REALTY VII	\$14,783,697	\$13,284,605	\$13,284,605
TORCHLIGHT V	\$15,818,981	\$16,818,981	\$16,302,267
LONE STAR REAL ESTATE IV	\$24,385,358	\$24,095,979	\$23,496,830
JAMESTOWN	\$38,309,326	\$50,903,938	\$50,903,938
HARRISON STREET	\$59,414,355	\$59,414,355	\$59,414,355
WESTBROOK X	\$16,058,268	\$12,226,964	\$12,226,964
FPA CORE PLUS III	\$37,680,650	\$32,053,264	\$31,173,365
DRA G&I IX	\$16,280,431	\$16,323,762	\$16,782,391
MESA WEST IV	\$15,612,481	\$15,612,461	\$15,273,283
LONE STAR REAL ESTATE V	\$8,389,751	\$6,389,761	\$5,178,283
LASALLE ASIA V	\$2,682,838	\$2,919,884	\$3,938,757
TORCHLIGHT VI	\$5,000,000	\$5,000,000	\$0
TOTAL REAL ESTATE	\$893,980,054	\$698,923,353	\$691,804,342
RETIREMENT CASH MOR	\$130,537,090	\$130,050,862	\$117,995,869
TRANSITIONS - RETIREMENT FUND	\$31,258	\$31,222	\$31,184
TOTAL RETIREMENT FUND	\$12,069,653,812	\$12,176,549,261	\$12,442,511,983
TOTAL DISABILITY FUND	\$37,621,873	\$37,394,652	\$37,746,327
TOTAL DEATH BENEFIT FUND	\$28,963,875	\$28,909,021	\$29,079,402
TOTAL RETIREE HEALTH BENEFITS FUND (RHBf)	\$2,081,966,833	\$2,079,776,947	\$2,128,947,182
TRANSITIONS - RETIREE HEALTH BENEFITS FUND	\$31	\$4	\$4
TAX RECLAIMS - RETIREMENT & RHBf	\$19,888	\$19,859	\$20,500
TOTAL PLAN ASSETS	\$14,198,226,194	\$14,321,528,781	\$14,636,264,694

