

# **1st QUARTER 2020 ERSRI FINAL+ UNIVERSE OVERVIEW**

## **STATE OF RHODE ISLAND PENSION PLAN**

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# **INVMETRICS PUBLIC DB NET**

NEPC, LLC

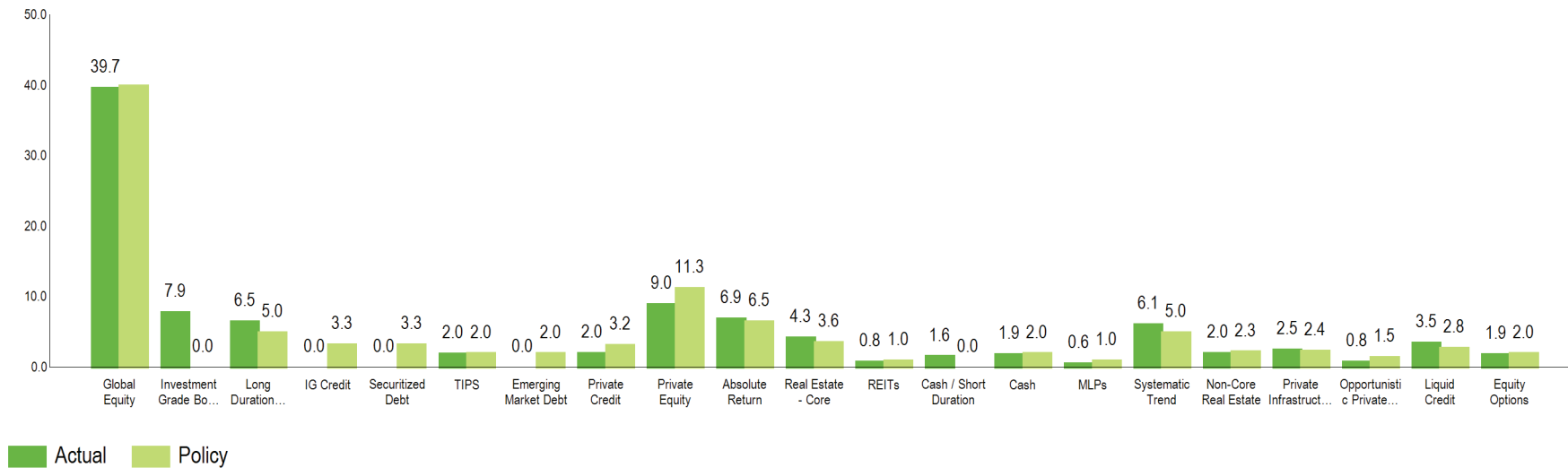
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## State of Rhode Island Pension Plan

# TOTAL FUND PERFORMANCE SUMMARY

	Market Value	3 Mo	Rank	Fiscal YTD	Rank	1 Yr	Rank	3 Yrs	Rank	5 Yrs	Rank	10 Yrs	Rank	15 Yrs	Rank
<b>State of Rhode Island Total Plan</b>	<b>\$7,875,922,085</b>	<b>-9.5%</b>	<b>5</b>	<b>-4.3%</b>	<b>5</b>	<b>-1.3%</b>	<b>5</b>	<b>4.2%</b>	<b>11</b>	<b>4.2%</b>	<b>12</b>	<b>6.4%</b>	<b>42</b>	<b>5.6%</b>	<b>36</b>
<i>Allocation Index</i>		-10.4%	7	-5.6%	9	-2.7%	12	--	--	--	--	--	--	--	--
<i>Strategic Benchmark Allocation</i>		-9.9%	6	-5.6%	9	-2.5%	10	3.6%	22	3.8%	30	6.2%	50	5.5%	45
<i>60% MSCI ACWI (Net) / 40% BBgBarc Aggregate</i>		-12.0%	18	-6.4%	14	-3.1%	15	3.1%	38	3.3%	52	5.4%	89	5.2%	63
<i>InvMetrics Public DB Net Median</i>		-13.8%		-8.4%		-5.3%		2.8%		3.3%		6.2%		5.4%	

Actual vs Target Allocation (%)



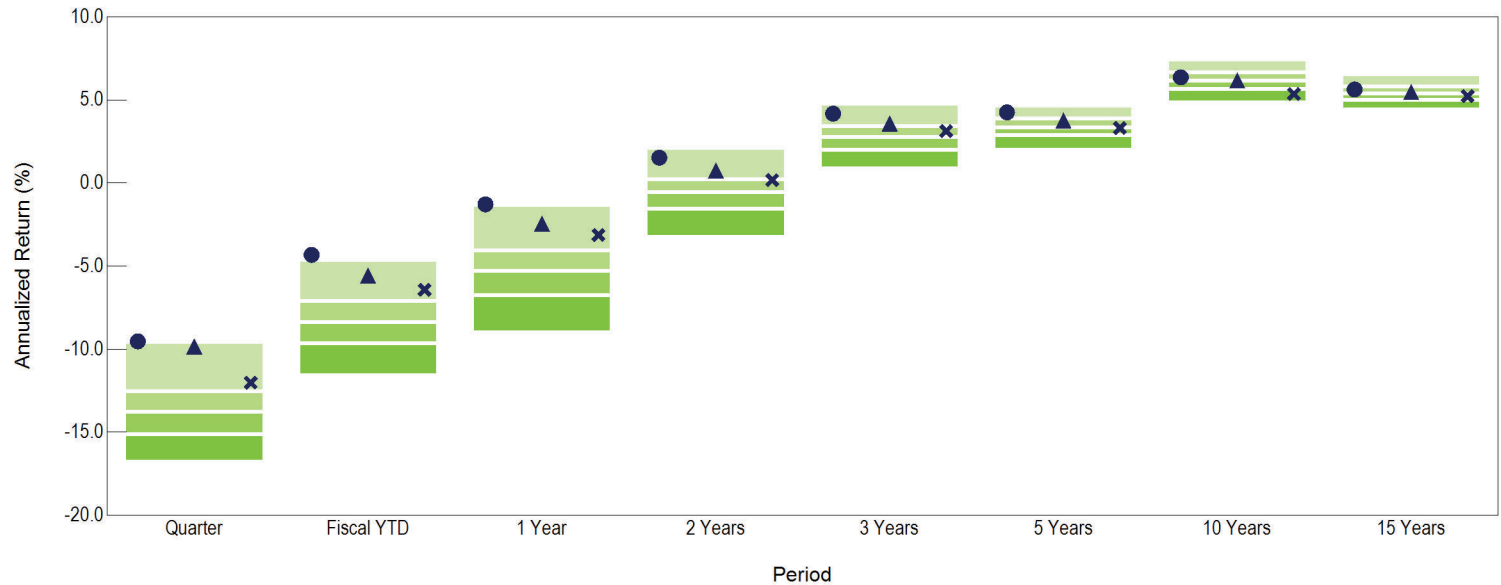
\*546 InvMetrics Public DB observations for Q1 2020



## State of Rhode Island Pension Plan

# TOTAL FUND RETURN SUMMARY VS. PEER UNIVERSE

InvMetrics Public DB Net Return Comparison  
Ending March 31, 2020



	Return (Rank)															
5th Percentile	-9.6	(5)	-4.7	(5)	-1.3	(5)	2.1	(8)	4.7	(11)	4.6	(12)	7.4	(42)	6.5	(36)
25th Percentile	-12.5	(6)	-7.1	(9)	-4.0	(10)	0.2	(16)	3.4	(22)	3.9	(30)	6.7	(50)	5.8	(45)
Median	-13.8	(18)	-8.4	(14)	-5.3	(15)	-0.5	(27)	2.8	(38)	3.3	(52)	6.2	(89)	5.4	(63)
75th Percentile	-15.1		-9.6		-6.7		-1.5		2.0		2.9		5.7		5.0	
95th Percentile	-16.7		-11.6		-9.0		-3.2		0.9		2.0		4.9		4.4	
# of Portfolios	546		545		545		539		528		488		411		273	
● State of Rhode Island Total Plan	-9.5	(5)	-4.3	(5)	-1.3	(5)	1.5	(8)	4.2	(11)	4.2	(12)	6.4	(42)	5.6	(36)
▲ Strategic Benchmark Allocation	-9.9	(6)	-5.6	(9)	-2.5	(10)	0.7	(16)	3.6	(22)	3.8	(30)	6.2	(50)	5.5	(45)
× 60% MSCI ACWI (Net) / 40% BBgBarc Aggreg	-12.0	(18)	-6.4	(14)	-3.1	(15)	0.2	(27)	3.1	(38)	3.3	(52)	5.4	(89)	5.2	(63)

