

Enhanced Portfolio Risk Report – Sample (Prepared by Risk team)

PE program advisors and/or independent fiduciaries work closely with the Private Equity team on co-investment transactions, performing various due diligence activities. Furthermore, the Risk team under the Innovation and Risk unit provides in depth risk analysis- stress testing, modeling, and exposure reporting to executive management as well as to the Investment Committee to support further oversight of the Private Equity program. Types of various exposure reporting prepared by the Risk team include:

Private Equity

Chart 29. Sector exposure

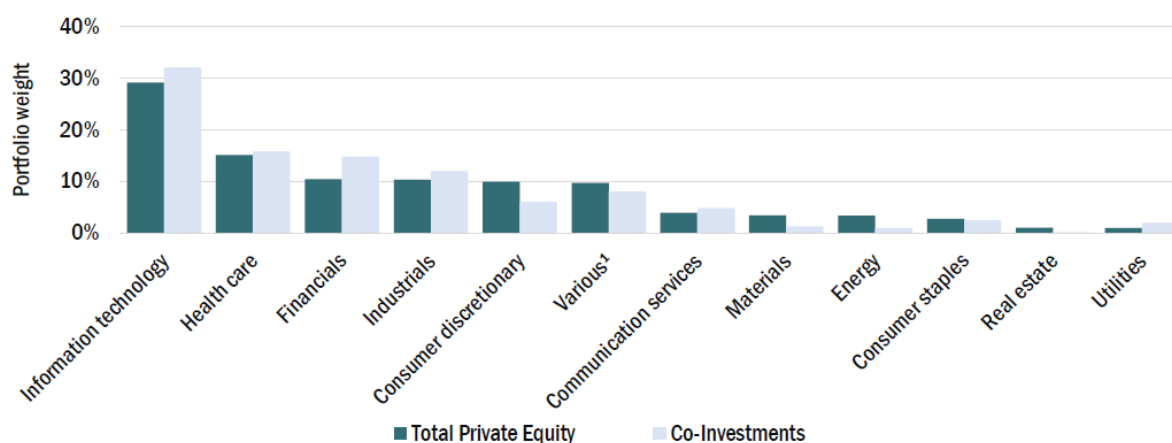
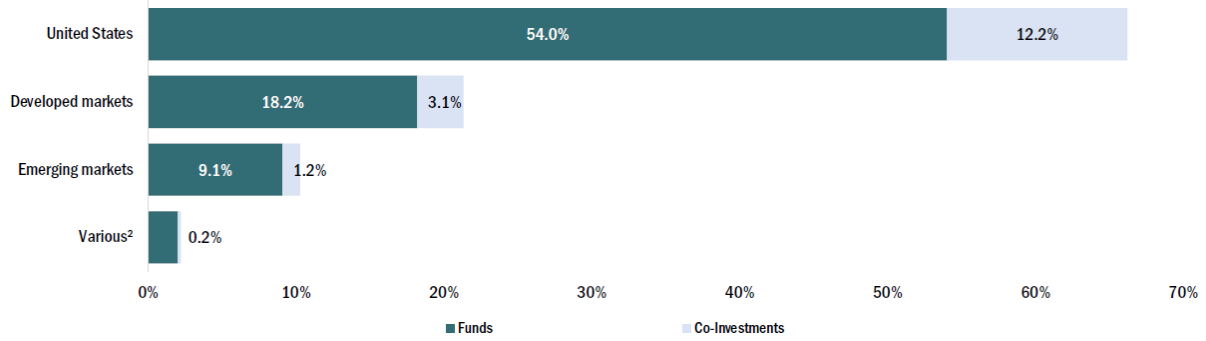


Table 1. Top 10 portfolio company exposure

Company	Investment vehicle	Market value (millions)	% of Private Equity
1	Co-Investments & funds	\$448	1.04%
2	Co-Investments & funds	\$345	0.80%
3	Co-Investments & funds	\$324	0.75%
4	Co-Investments & funds	\$290	0.67%
5	Co-Investments & funds	\$282	0.65%
6	Co-Investments & funds	\$255	0.59%
7	Funds	\$252	0.58%
8	Funds	\$250	0.58%
9	Co-Investments & funds	\$233	0.54%
10	Funds	\$225	0.52%

Chart 30. Geographic exposure



¹ Private Equity portfolio company level data as of June 30, 2021.

² Various includes investments in which the sector or geography data is not available at the level of detail of the dataset.