

Metropolitan Water Reclamation District Retirement Fund-Total Fund Composite

Portfolio Allocation
Quarter Ending March 31, 2024

	Asset Class	Ending MV (\$)	Net Cash Flow (\$)	%	Policy (%)
Total Fund Composite		1,577,993,077	52,223,677	100.0	100.0
Fixed Income Composite		407,781,555	25,000,000	25.8	25.0
Neuberger Berman	Core Plus Fixed Income	99,088,683	-	6.3	-
Ramirez Asset Management	Core Plus Fixed Income	71,327,361	-	4.5	-
SSgA Passive Bond Market Index Fund	Core Fixed Income	183,649,250	25,000,000	11.6	-
Garcia Hamilton & Associates	Core Fixed Income	53,716,260	-	3.4	-
US Equity Composite		630,146,162	4,100,000	39.9	38.0
Large Cap Core Composite		249,734,196	4,100,000	15.8	16.0
SSgA S&P 500	Large-Cap Core	249,734,196	4,100,000	15.8	-
Large Cap Growth Composite		87,087,178	-	5.5	4.0
SSgA Russell 1000 Growth Index	Large-Cap Growth	87,087,178	-	5.5	-
Mid Cap Composite		64,868,117	-	4.1	4.0
SSgA S&P 400	Mid-Cap Core	64,868,117	-	4.1	-
Smid Cap Composite		82,667,242	-	5.2	5.0
Ariel Smid Cap Value	Smid-Cap Value	82,667,242	-	5.2	-
Small Cap Composite		145,789,430	-	9.2	9.0
Mesirow - SCV	Small-Cap Value	62,634,239	-	4.0	-
Wasatch Advisors - SCV	Small-Cap Value	83,155,191	-	5.3	-

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Global Low Volatility Composite		78,450,543	-	5.0	5.0
MFS Low Volatility Global	Global Low-Volatility	38,862,231	-	2.5	-
Northern Trust Global Low Volatility	Global Low-Volatility	39,588,312	-	2.5	-
Non-US Equity Composite		296,163,353	15,000,000	18.8	17.0
SSgA MSCI ACWI ex US Index- LCC	Non-U.S. Large-Cap Core	72,998,916	15,000,000	4.6	-
Aristotle	Non-U.S. Large-Cap Core	28,398,688	-	1.8	-
Earnest	Non-U.S. Large-Cap Core	52,902,815	-	3.4	-
Kayne Anderson Small Cap Core	Non-U.S. Small-Cap Core	42,079,942	-	2.7	-
Driehaus Small Cap Growth	Non-U.S. Small-Cap Growth	45,593,731	-	2.9	-
DFA Emerging Markets - EM	Emerging Markets	54,189,262	-	3.4	-
Real Estate Composite		119,805,778	-274,897	7.6	10.0
UBS Trumbull Property Fund	Core Real Estate	42,451,852	-94,054	2.7	-
RREEF America II	Core Real Estate	77,353,926	-180,843	4.9	-
Private Credit		15,150,942	-1,961,815	1.0	5.0
Brightwood Capital Fund V	Private Debt	15,150,942	-1,961,815	1.0	-
Cash Composite		30,494,744	10,360,389	1.9	0.0
Investment Cash	Cash & Equivalents	272,785	3,177	0.0	-
Operating Cash	Cash & Equivalents	30,221,959	10,357,211	1.9	-