

Metropolitan Water Reclamation District Retirement Fund-Total Fund Composite

Annualized Performance (Net of Fees)

As of July 31, 2024

	1 Mo (%)	3 Mo (%)	YTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	7 Yrs (%)	10 Yrs (%)	15 Yrs (%)	SI (%)	Inception Date
Total Fund Composite	3.1	7.7	8.6	11.3	3.0	7.0	6.2	6.5	8.4	7.3	Jan 91
Policy Index	3.2	7.2	7.7	10.2	2.4	6.6	6.2	6.5	8.5	7.5	
Actuarial Rate 7.0%	0.6	1.7	4.0	7.1	7.2	7.2	7.3	7.4	7.5	7.6	
Fixed Income Composite	2.2	5.1	1.6	5.2	-2.5	0.4	1.3	1.7	2.8	4.1	Dec 99
Blmbg. U.S. Aggregate Index	2.3	5.1	1.6	5.1	-2.6	0.2	1.1	1.6	2.6	4.0	
Neuberger Berman	1.8	4.8	1.8	5.9	-2.5	0.8	1.8	2.2	-	2.2	Aug 12
Blmbg. U.S. Aggregate Index	2.3	5.1	1.6	5.1	-2.6	0.2	1.1	1.6	2.6	1.5	
Ramirez Asset Management	2.0	4.9	1.8	5.4	-2.3	-	-	-	-	0.2	Jan 20
Blmbg. U.S. Aggregate Index	2.3	5.1	1.6	5.1	-2.6	0.2	1.1	1.6	2.6	-0.3	
SSgA Passive Bond Market Index Fund	2.3	5.1	1.7	5.1	-2.6	0.2	1.1	1.6	2.5	2.8	May 08
Blmbg. U.S. Aggregate Index	2.3	5.1	1.6	5.1	-2.6	0.2	1.1	1.6	2.6	2.8	
Garcia Hamilton & Associates	2.3	6.2	0.9	4.0	-2.3	0.3	1.3	-	-	1.1	Oct 16
Blmbg. U.S. Aggregate Index	2.3	5.1	1.6	5.1	-2.6	0.2	1.1	1.6	2.6	1.0	

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US Equity Composite	4.5	12.1	15.7	20.6	8.1	12.8	11.2	10.7	12.6	6.8	Jan 00
US Equity Custom Benchmark	4.8	11.4	14.1	19.3	7.2	12.4	11.2	10.7	12.9	-	
Large Cap Core Composite	1.2	10.1	16.7	22.1	9.6	15.8	14.1	13.2	-	14.1	Apr 13
S&P 500 Index	1.2	10.0	16.7	22.1	9.6	15.0	14.1	13.2	14.4	13.9	
SSgA S&P 500	1.2	10.1	16.7	22.1	9.6	15.0	14.1	-	-	13.5	Jul 15
S&P 500 Index	1.2	10.0	16.7	22.1	9.6	15.0	14.1	13.2	14.4	13.5	
Large Cap Growth Composite	-1.7	11.2	18.6	26.9	-	-	-	-	-	10.8	Oct 21
Russell 1000 Growth Index	-1.7	11.2	18.6	26.9	9.5	18.4	17.9	16.3	16.6	10.9	
SSgA Russell 1000 Growth Index	-1.7	11.2	18.6	26.9	-	-	-	-	-	10.8	Oct 21
Russell 1000 Growth Index	-1.7	11.2	18.6	26.9	9.5	18.4	17.9	16.3	16.6	10.9	
Mid Cap Composite	5.8	8.7	12.3	15.5	6.3	10.6	9.2	8.9	-	10.2	Apr 13
S&P MidCap 400 Index	5.8	8.7	12.3	15.4	6.3	11.3	10.1	10.2	13.0	10.8	
SSgA S&P 400	5.8	8.7	12.3	15.5	6.3	11.3	10.2	-	-	10.0	Jul 15
S&P MidCap 400 Index	5.8	8.7	12.3	15.4	6.3	11.3	10.1	10.2	13.0	10.0	
Smid Cap Composite	12.7	13.5	13.4	14.4	3.2	-	-	-	-	9.2	Feb 21
Russell 2500 Value Index	8.1	10.4	9.7	13.6	5.3	9.6	8.1	8.1	11.4	9.7	
Ariel Smid Cap Value	12.7	13.5	13.4	14.4	3.2	-	-	-	-	9.2	Feb 21
Russell 2500 Value Index	8.1	10.4	9.7	13.6	5.3	9.6	8.1	8.1	11.4	9.7	

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Small Cap Composite	8.7	16.5	14.8	20.2	8.4	12.3	10.4	10.0	-	10.6	Apr 13
Small Cap Benchmark	12.2	15.5	11.2	15.7	4.6	9.5	7.5	8.9	-	9.5	
Mesirow - SCV	8.5	16.5	14.3	14.6	9.1	12.9	9.9	9.7	-	10.9	Dec 11
Russell 2000 Value Index	12.2	15.5	11.2	15.7	4.6	9.5	7.5	8.1	10.6	10.3	
Wasatch Advisors - SCV	8.9	16.6	15.1	24.9	7.9	12.1	11.5	11.0	13.4	9.8	Apr 02
Russell 2000 Value Index	12.2	15.5	11.2	15.7	4.6	9.5	7.5	8.1	10.6	8.2	
Global Low Volatility Composite	4.1	9.4	13.3	17.7	-	-	-	-	-	6.3	Sep 21
MSCI AC World Minimum Volatility Index (Net)	4.0	7.2	9.3	11.6	3.4	5.5	6.5	7.2	8.9	2.8	
MFS Low Volatility Global	4.6	8.8	12.8	17.4	-	-	-	-	-	7.1	Sep 21
MSCI AC World Minimum Volatility Index (Net)	4.0	7.2	9.3	11.6	3.4	5.5	6.5	7.2	8.9	2.8	
Northern Trust Global Low Volatility	3.5	10.0	13.7	18.0	-	-	-	-	-	5.5	Sep 21
MSCI AC World Minimum Volatility Index (Net)	4.0	7.2	9.3	11.6	3.4	5.5	6.5	7.2	8.9	2.8	

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Non-US Equity Composite	2.7	5.5	7.3	9.9	1.0	6.0	4.1	5.1	7.0	3.2	Jul 07
MSCI AC World ex USA (Net)	2.3	5.2	8.1	9.7	1.8	6.3	5.0	4.2	5.7	2.9	
SSgA MSCI ACWI ex US Index- LCC	2.3	5.1	8.2	9.7	1.9	6.5	5.2	-	-	6.8	May 16
MSCI AC World ex USA (Net)	2.3	5.2	8.1	9.7	1.8	6.3	5.0	4.2	5.7	6.6	
Aristotle	5.0	7.0	8.0	10.4	-	-	-	-	-	15.6	Mar 23
MSCI EAFE (Net)	2.9	5.2	8.4	11.2	3.6	7.4	5.7	4.8	6.3	14.5	
Earnest	1.7	4.3	6.5	8.9	-	-	-	-	-	13.2	Mar 23
MSCI AC World ex USA (Net)	2.3	5.2	8.1	9.7	1.8	6.3	5.0	4.2	5.7	13.6	
Kayne Anderson Small Cap Core	5.2	7.2	4.3	8.8	-	-	-	-	-	5.1	May 22
MSCI AC World ex USA Small Cap (Net)	3.8	6.0	6.7	9.9	-0.5	7.1	5.0	5.0	7.3	5.6	
Driehaus Small Cap Growth	3.3	5.8	8.9	12.9	-	-	-	-	-	6.7	May 22
MSCI AC World ex USA Small Growth Index (Net)	3.2	6.3	5.8	7.5	-3.8	6.2	4.8	5.1	7.4	3.6	
DFA Emerging Markets - EM	0.5	4.9	8.4	9.2	1.3	6.5	4.5	-	-	7.7	Jun 16
MSCI Emerging Markets (Net)	0.3	4.8	7.8	6.3	-2.7	3.4	2.7	2.6	4.2	6.3	

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Real Estate Composite	0.0	-0.4	-1.2	-8.6	0.7	1.2	-	-	-	1.9	Feb 18
NFI-ODCE	0.0	-0.4	-3.2	-9.4	0.3	2.2	3.4	5.4	6.8	3.1	
UBS Trumbull Property Fund	0.0	-1.1	-2.9	-8.5	-1.5	-1.1	-	-	-	-0.4	Feb 18
NFI-ODCE	0.0	-0.4	-3.2	-9.4	0.3	2.2	3.4	5.4	6.8	3.1	
RREEF America II	0.0	0.0	-0.2	-8.6	2.1	3.2	-	-	-	3.9	May 18
NFI-ODCE	0.0	-0.4	-3.2	-9.4	0.3	2.2	3.4	5.4	6.8	2.9	
Private Credit	0.0	5.6	7.9	-	-	-	-	-	-	22.9	Oct 23
Brightwood Capital Fund V	0.0	5.6	7.9	-	-	-	-	-	-	22.9	Oct 23
Burgiss US Private Debt	0.0	0.0	2.1	6.8	7.8	8.3	8.2	7.6	10.1	4.4	
Partners Group	0.0	-	-	-	-	-	-	-	-	0.0	Jul 24
Credit Suisse Leveraged Loan Index	0.7	1.9	5.2	10.4	6.2	5.4	5.1	4.7	5.7	0.7	