

## Metropolitan Water Reclamation District Retirement Fund-Total Fund Composite

Annualized Performance (Net of Fees)

As of August 31, 2024

	1 Mo (%)	3 Mo (%)	YTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	7 Yrs (%)	10 Yrs (%)	15 Yrs (%)	SI (%)	Inception Date
<b>Total Fund Composite</b>	<b>1.4</b>	<b>5.5</b>	<b>10.1</b>	<b>15.0</b>	<b>3.0</b>	<b>7.6</b>	<b>6.4</b>	<b>6.3</b>	<b>8.3</b>	<b>7.4</b>	<b>Jan 91</b>
Policy Index	1.3	5.5	9.1	14.1	2.2	7.2	6.3	6.4	8.3	7.5	
Actuarial Rate 7.0%	0.6	1.7	4.6	7.1	7.2	7.2	7.3	7.3	7.5	7.6	
<b>Fixed Income Composite</b>	<b>1.7</b>	<b>5.1</b>	<b>3.3</b>	<b>7.6</b>	<b>-1.9</b>	<b>0.3</b>	<b>1.5</b>	<b>1.8</b>	<b>2.8</b>	<b>4.1</b>	<b>Dec 99</b>
Blmbg. U.S. Aggregate Index	1.4	4.8	3.1	7.3	-2.1	0.0	1.2	1.6	2.6	4.0	
Neuberger Berman	1.7	4.8	3.6	8.4	-1.9	0.7	1.9	2.3	-	2.3	Aug 12
Blmbg. U.S. Aggregate Index	1.4	4.8	3.1	7.3	-2.1	0.0	1.2	1.6	2.6	1.6	
Ramirez Asset Management	1.8	5.0	3.6	7.6	-1.7	-	-	-	-	0.6	Jan 20
Blmbg. U.S. Aggregate Index	1.4	4.8	3.1	7.3	-2.1	0.0	1.2	1.6	2.6	0.0	
SSgA Passive Bond Market Index Fund	1.4	4.8	3.2	7.3	-2.1	0.0	1.2	1.6	2.6	2.8	May 08
Blmbg. U.S. Aggregate Index	1.4	4.8	3.1	7.3	-2.1	0.0	1.2	1.6	2.6	2.8	
Garcia Hamilton & Associates	2.1	6.3	3.1	7.3	-1.6	0.2	1.4	-	-	1.3	Oct 16
Blmbg. U.S. Aggregate Index	1.4	4.8	3.1	7.3	-2.1	0.0	1.2	1.6	2.6	1.1	

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<b>US Equity Composite</b>	1.0	7.3	16.8	24.6	7.6	13.9	11.5	10.3	12.5	6.8	Jan 00
US Equity Custom Benchmark	0.7	7.0	14.9	23.6	6.5	13.3	11.5	10.3	12.6	-	
<b>Large Cap Core Composite</b>	2.4	7.4	19.5	27.1	9.3	16.5	14.4	13.0	-	14.2	Apr 13
S&P 500 Index	2.4	7.4	19.5	27.1	9.4	15.9	14.5	13.0	14.3	14.0	
SSgA S&P 500	2.4	7.4	19.5	27.1	9.3	15.9	14.5	-	-	13.7	Jul 15
S&P 500 Index	2.4	7.4	19.5	27.1	9.4	15.9	14.5	13.0	14.3	13.7	
<b>Large Cap Growth Composite</b>	2.1	7.1	21.1	30.8	8.8	-	-	-	-	11.3	Oct 21
Russell 1000 Growth Index	2.1	7.1	21.1	30.8	8.9	19.1	18.0	16.0	16.6	11.3	
SSgA Russell 1000 Growth Index	2.1	7.1	21.1	30.8	-	-	-	-	-	11.3	Oct 21
Russell 1000 Growth Index	2.1	7.1	21.1	30.8	8.9	19.1	18.0	16.0	16.6	11.3	
<b>Mid Cap Composite</b>	-0.1	4.0	12.2	18.9	5.6	11.9	9.6	8.4	-	10.1	Apr 13
S&P MidCap 400 Index	-0.1	4.1	12.2	18.7	5.6	12.2	10.4	9.7	12.6	10.7	
SSgA S&P 400	-0.1	4.0	12.2	18.9	5.6	12.2	10.4	-	-	9.9	Jul 15
S&P MidCap 400 Index	-0.1	4.1	12.2	18.7	5.6	12.2	10.4	9.7	12.6	9.9	
<b>Smid Cap Composite</b>	-1.0	8.9	12.3	19.3	2.0	-	-	-	-	8.7	Feb 21
Russell 2500 Value Index	0.0	5.9	9.7	18.1	4.6	10.7	8.4	7.7	10.9	9.5	
Ariel Smid Cap Value	-1.0	8.9	12.3	19.3	2.0	-	-	-	-	8.7	Feb 21
Russell 2500 Value Index	0.0	5.9	9.7	18.1	4.6	10.7	8.4	7.7	10.9	9.5	

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	1 Mo (%)	3 Mo (%)	YTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	7 Yrs (%)	10 Yrs (%)	15 Yrs (%)	SI (%)	Inception Date
<b>Small Cap Composite</b>	-0.4	7.6	14.3	22.5	7.9	13.3	10.6	9.5	-	10.5	Apr 13
Small Cap Benchmark	-1.9	8.2	9.1	19.2	3.1	10.4	7.6	8.2	-	9.3	
Mesirow - SCV	1.4	8.4	15.9	20.4	9.2	14.2	10.3	9.3	-	10.9	Dec 11
Russell 2000 Value Index	-1.9	8.2	9.1	19.2	3.1	10.4	7.6	7.5	10.2	10.0	
Wasatch Advisors - SCV	-1.8	6.9	13.0	24.2	7.0	12.7	11.4	10.4	13.0	9.7	Apr 02
Russell 2000 Value Index	-1.9	8.2	9.1	19.2	3.1	10.4	7.6	7.5	10.2	8.0	
<b>Global Low Volatility Composite</b>	4.0	10.0	17.8	24.9	7.5	-	-	-	-	7.5	Sep 21
MSCI AC World Minimum Volatility Index (Net)	4.6	10.0	14.3	19.0	4.2	6.1	7.1	7.4	9.1	4.2	
MFS Low Volatility Global	4.1	10.0	17.5	24.7	8.4	-	-	-	-	8.4	Sep 21
MSCI AC World Minimum Volatility Index (Net)	4.6	10.0	14.3	19.0	4.2	6.1	7.1	7.4	9.1	4.2	
Northern Trust Global Low Volatility	3.9	9.9	18.1	25.1	6.7	-	-	-	-	6.7	Sep 21
MSCI AC World Minimum Volatility Index (Net)	4.6	10.0	14.3	19.0	4.2	6.1	7.1	7.4	9.1	4.2	

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<b>Non-US Equity Composite</b>	<b>2.1</b>	<b>4.1</b>	<b>9.6</b>	<b>16.7</b>	<b>1.1</b>	<b>7.0</b>	<b>4.2</b>	<b>5.3</b>	<b>6.8</b>	<b>3.3</b>	<b>Jul 07</b>
MSCI AC World ex USA (Net)	2.8	5.1	11.2	18.2	2.1	7.6	5.3	4.4	5.7	3.1	
SSgA MSCI ACWI ex US Index- LCC	2.7	4.9	11.1	18.0	2.2	7.7	5.5	-	-	7.1	May 16
MSCI AC World ex USA (Net)	2.8	5.1	11.2	18.2	2.1	7.6	5.3	4.4	5.7	6.9	
Aristotle	3.2	6.0	11.4	18.3	-	-	-	-	-	17.1	Mar 23
MSCI EAFE (Net)	3.3	4.6	12.0	19.4	4.1	8.6	6.2	5.2	6.2	16.1	
Earnest	1.9	3.1	8.8	16.1	-	-	-	-	-	14.0	Mar 23
MSCI AC World ex USA (Net)	2.8	5.1	11.2	18.2	2.1	7.6	5.3	4.4	5.7	15.0	
Kayne Anderson Small Cap Core	3.1	4.4	7.5	16.2	-	-	-	-	-	6.3	May 22
MSCI AC World ex USA Small Cap (Net)	1.8	4.6	8.7	15.2	-0.6	8.1	5.1	5.1	7.0	6.2	
Driehaus Small Cap Growth	1.5	3.0	10.5	15.3	-	-	-	-	-	7.1	May 22
MSCI AC World ex USA Small Growth Index (Net)	2.1	4.9	8.0	13.1	-3.9	7.3	4.9	5.2	7.2	4.4	
DFA Emerging Markets - EM	0.8	3.6	9.3	15.8	0.8	7.6	4.2	-	-	7.7	Jun 16
MSCI Emerging Markets (Net)	1.6	5.9	9.5	15.1	-3.1	4.8	2.6	2.6	4.3	6.4	

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<b>Real Estate Composite</b>	0.0	-0.4	-1.2	-8.6	0.7	1.2	-	-	-	1.9	Feb 18
NFI-ODCE	0.0	-0.2	-3.2	-8.7	-0.4	2.1	3.3	5.3	7.0	3.0	
<b>UBS Trumbull Property Fund</b>	0.0	-1.1	-2.9	-8.5	-1.5	-1.1	-	-	-	-0.4	Feb 18
NFI-ODCE	0.0	-0.2	-3.2	-8.7	-0.4	2.1	3.3	5.3	7.0	3.0	
<b>RREEF America II</b>	0.0	0.0	-0.2	-8.6	2.1	3.2	-	-	-	3.9	May 18
NFI-ODCE	0.0	-0.2	-3.2	-8.7	-0.4	2.1	3.3	5.3	7.0	2.8	
<b>Private Credit</b>	0.0	5.6	7.9	-	-	-	-	-	-	22.9	Oct 23
<b>Brightwood Capital Fund V</b>	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	
<b>Partners Group</b>	0.0	-	-	-	-	-	-	-	-	0.0	Jul 24
Credit Suisse Leveraged Loan Index	0.6	1.6	5.8	9.8	6.3	5.5	5.2	4.7	5.6	1.3	