

Metropolitan Water Reclamation District Retirement Fund-Total Fund Composite

Portfolio Allocation
Quarter Ending June 30, 2024

	Asset Class	Ending MV (\$)	Net Cash Flow (\$)	%	Policy (%)
Total Fund Composite		1,548,802,833	-44,625,042	100.0	100.0
Fixed Income Composite		408,695,639	-	26.4	25.0
Neuberger Berman	Core Plus Fixed Income	99,527,912	-	6.4	-
Ramirez Asset Management	Core Plus Fixed Income	71,493,682	-	4.6	-
SSgA Passive Bond Market Index Fund	Core Fixed Income	183,898,813	-	11.9	-
Garcia Hamilton & Associates	Core Fixed Income	53,775,232	-	3.5	-
US Equity Composite		620,182,118	-19,650,000	40.0	38.0
Large Cap Core Composite		243,560,702	-16,150,000	15.7	16.0
SSgA S&P 500	Large-Cap Core	243,560,702	-16,150,000	15.7	-
Large Cap Growth Composite		90,818,720	-3,500,000	5.9	4.0
SSgA Russell 1000 Growth Index	Large-Cap Growth	90,818,720	-3,500,000	5.9	-
Mid Cap Composite		62,634,727	-	4.0	4.0
SSgA S&P 400	Mid-Cap Core	62,634,727	-	4.0	-
Smid Cap Composite		77,200,079	-	5.0	5.0
Ariel Smid Cap Value	Smid-Cap Value	77,200,079	-	5.0	-
Small Cap Composite		145,967,891	-	9.4	9.0
Mesirow - SCV	Small-Cap Value	63,504,561	-	4.1	-
Wasatch Advisors - SCV	Small-Cap Value	82,463,330	-	5.3	-

Metropolitan Water Reclamation District Retirement Fund-Total Fund Composite

Portfolio Allocation
Quarter Ending June 30, 2024

	Asset Class	Ending MV (\$)	Net Cash Flow (\$)	%	Policy (%)
Global Low Volatility Composite		80,263,000	-	5.2	5.0
MFS Low Volatility Global	Global Low-Volatility	39,556,695	-	2.6	-
Northern Trust Global Low Volatility	Global Low-Volatility	40,706,304	-	2.6	-
Non-US Equity Composite		283,153,898	-15,200,000	18.3	17.0
SSgA MSCI ACWI ex US Index- LCC	Non-U.S. Large-Cap Core	61,710,682	-12,000,000	4.0	-
Aristotle	Non-U.S. Large-Cap Core	28,178,059	-	1.8	-
Earnest	Non-U.S. Large-Cap Core	52,670,870	-	3.4	-
Kayne Anderson Small Cap Core	Non-U.S. Small-Cap Core	41,949,223	-	2.7	-
Driehaus Small Cap Growth	Non-U.S. Small-Cap Growth	44,648,759	-	2.9	-
DFA Emerging Markets - EM	Emerging Markets	53,996,304	-3,200,000	3.5	-
Real Estate Composite		119,118,689	-517,827	7.7	10.0
UBS Trumbull Property Fund	Core Real Estate	41,728,419	-337,406	2.7	-
RREEF America II	Core Real Estate	77,390,270	-180,421	5.0	-
Private Credit		19,368,205	3,299,355	1.3	5.0
Brightwood Capital Fund V	Private Debt	19,368,205	3,299,355	1.3	-
Cash Composite		18,021,284	-12,556,570	1.2	0.0
Investment Cash	Cash & Equivalents	15,473,420	15,192,698	1.0	-
Operating Cash	Cash & Equivalents	2,547,863	-27,749,268	0.2	-