

Metropolitan Water Reclamation District Retirement Fund-Total Fund Composite

Annualized Performance (Net of Fees)

As of June 30, 2024

	1 Mo (%)	3 Mo (%)	YTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	7 Yrs (%)	10 Yrs (%)	15 Yrs (%)	SI (%)	Inception Date
Total Fund Composite	1.0	1.0	5.4	10.8	2.1	6.4	6.0	5.9	8.6	7.3	Jan 91
Policy Index	0.9	0.7	4.4	9.8	1.3	6.0	6.0	6.0	8.7	7.4	
Actuarial Rate 7.0%	0.6	1.7	3.4	7.1	7.2	7.2	7.3	7.4	7.5	7.6	
All Public DB Plans Rank	57	55	67	60	72	82	91	81	43	86	
Fixed Income Composite	1.2	0.2	-0.5	2.9	-2.8	0.1	1.1	1.5	2.8	4.0	Dec 99
Bloomberg U.S. Aggregate Index	0.9	0.1	-0.7	2.6	-3.0	-0.2	0.9	1.3	2.5	3.9	
All DB Plans-US Fixed Income Rank	15	54	62	64	56	58	66	79	94	-	
US Equity Composite	1.7	1.5	10.7	20.5	6.9	12.1	10.7	9.8	12.9	6.7	Jan 00
US Equity Custom Benchmark	1.4	0.7	8.9	19.3	5.5	11.6	10.7	9.9	13.2	-	
All DB Plans-US Equity Rank	82	75	76	67	57	80	93	91	90	-	
Large Cap Core Composite	3.6	4.3	15.3	24.5	10.1	15.9	14.3	12.8	-	14.1	Apr 13
S&P 500 Index	3.6	4.3	15.3	24.6	10.0	15.0	14.3	12.9	14.8	13.8	
eV US Large Cap Core Equity Rank	25	28	37	39	28	14	20	19	-	14	
Large Cap Growth Composite	6.7	8.3	20.7	33.5	-	-	-	-	-	9.2	Sep 21
Russell 1000 Growth Index	6.7	8.3	20.7	33.5	11.3	19.3	18.6	16.3	17.3	9.3	
eV US Large Cap Growth Equity Rank	18	15	38	36	-	-	-	-	-	16	
Mid Cap Composite	-1.6	-3.4	6.2	13.7	4.5	9.7	8.4	7.8	-	9.7	Apr 13
S&P MidCap 400 Index	-1.6	-3.4	6.2	13.6	4.5	10.3	9.4	9.1	13.2	10.4	
eV US Mid Cap Equity Rank	70	36	33	37	39	49	73	72	-	69	
Smid Cap Composite	-2.4	-6.6	0.6	6.6	-0.3	-	-	-	-	6.8	Jan 21
Russell 2500 Value Index	-2.0	-4.3	1.5	11.2	2.1	8.0	7.0	6.8	11.5	8.0	
eV US Small-Mid Cap Value Equity Rank	65	96	76	75	88	-	-	-	-	73	

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	1 Mo (%)	3 Mo (%)	YTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	7 Yrs (%)	10 Yrs (%)	15 Yrs (%)	SI (%)	Inception Date
Small Cap Composite	-0.6	-0.1	5.5	17.8	4.8	10.6	9.2	8.5	-	9.9	Apr 13
Small Cap Benchmark	-1.7	-3.6	-0.8	10.9	-0.5	7.1	5.9	7.0	-	8.5	
eV US Small Cap Equity Rank	31	12	24	9	16	21	33	39	-	39	
Global Low Volatility Composite	1.6	2.3	8.8	15.2	-	-	-	-	-	5.4	Aug 21
MSCI AC World Minimum Volatility Index (Net)	1.2	0.3	5.1	9.1	2.6	4.7	6.2	6.8	9.1	2.1	
MSCI World Index	2.1	2.8	12.0	20.8	7.4	12.3	11.4	9.7	11.7	6.9	
eV Global Low Volatility Equity Rank	16	17	24	19	-	-	-	-	-	22	
Non-US Equity Composite	-0.8	0.6	4.5	11.7	-0.4	5.0	4.2	4.7	7.4	3.1	Jul 07
MSCI AC World ex USA (Net)	-0.1	1.0	5.7	11.6	0.5	5.5	5.2	3.8	6.2	2.8	
All DB Plans-Intl Equity Rank	34	46	80	30	67	79	83	28	8	29	
Real Estate Composite	-0.4	-0.4	-1.2	-8.6	0.7	1.2	-	-	-	1.9	Jan 18
NFI-ODCE	-0.2	-0.7	-3.2	-10.1	1.0	2.3	3.4	5.5	6.6	3.2	
All DB Plans-Private Real Estate Rank	62	69	34	57	65	82	-	-	-	91	