

New Haven Police & Fire Pension

As of September 30, 2020

	Market Value (\$)	% of Portfolio	1 Mo (%)	3 Mo (%)	Ending September 30, 2020			
					YTD (%)	1 Yr (%)	Inception (%)	Inception Date
New Haven Police & Fire Pension	217,764,983	100.00	-2.02	4.71	-0.31	4.69	9.04	Jan-19
Police & Fire Domestic Equity	119,713,902	54.97	-3.09	5.62	-2.73	6.42	12.30	Jan-19
Police & Fire Large Cap Equity	48,497,828	22.27	-3.43	5.90	3.23	17.08	10.16	Jan-19
Seizert Capital Partners LC - 3966T203	37,600,044	17.27	-3.90	5.20	2.26	15.99	9.56	Jan-19
<i>Russell 1000</i>			-3.65	9.47	6.40	16.01	21.12	Jan-19
Aristotle LCV - 70004982	10,897,783	5.00	-1.78	8.38	--	--	9.14	Feb-20
<i>Russell 1000 Value</i>			-2.46	5.59	--	--	-9.63	Feb-20
Police & Fire Mid Cap Equity	37,841,654	17.38	-2.50	5.45	-6.90	-0.41	13.66	Jan-19
Cooke & Bieler MCV - 399AT397	22,267,112	10.23	-2.86	4.55	-15.10	-8.41	9.47	Jan-19
<i>Russell MidCap Value</i>			-2.27	6.40	-12.84	-7.30	6.01	Jan-19
Mutual of USA MC -544VA024	15,572,767	7.15	-1.98	6.77	-1.90	3.54	14.38	Jan-19
<i>Russell MidCap</i>			-1.95	7.46	-2.35	4.55	14.88	Jan-19
Police & Fire Small Cap	33,374,420	15.33	-3.24	5.39	-3.65	5.10	12.47	Jan-19
ClearBridge SCG - 732TU135	14,037,246	6.45	-2.57	10.75	16.03	25.08	24.24	Jan-19
<i>Russell 2000 Growth</i>			-2.14	7.16	3.88	15.71	17.93	Jan-19
Cooke & Bieler SCV - 8854W967	10,632,116	4.88	-3.88	0.55	-14.86	-5.26	8.73	Jan-19
<i>Russell 2000 Value</i>			-4.65	2.56	-21.54	-14.88	-2.29	Jan-19
Channing Cap Asset Mgmt SC - 864RF210	8,705,058	4.00	-3.53	3.39	-13.43	-6.51	3.73	Jan-19
<i>Russell 2000 Value</i>			-4.65	2.56	-21.54	-14.88	-2.29	Jan-19
Police & Fire Intl Equity	36,845,927	16.92	-1.97	7.58	5.37	13.83	11.82	Jan-19
CITI Partial Principle Europe - 317R5235	10,481,906	4.81	-2.24	6.51	--	--	0.14	Feb-20
<i>MSCI Europe</i>			-3.33	4.51	--	--	-6.50	Feb-20
WCM Intl Equity - 436U1020	19,204,663	8.82	-1.67	8.83	12.81	24.74	14.99	Dec-15
<i>MSCI ACWI</i>			-3.22	8.13	1.37	10.44	9.15	Dec-15
Lazard Intl Equity w/em - 2349N866	7,159,358	3.29	-2.39	8.03	-4.12	1.85	8.42	Jan-19
<i>MSCI ACWI ex USA</i>			-2.46	6.25	-5.44	3.00	8.26	Jan-19

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Police & Fire US Fixed Income	55,082,850	25.29	-0.04	1.31	5.27	8.06	10.43	Jan-19
Atlanta - 882V4828	15,567,274	7.15	0.10	1.43	--	--	3.78	Apr-20
<i>BBgBarc US Aggregate TR</i>			-0.05	0.62	--	--	3.53	Apr-20
Western Asset Active Bond - 798K9258	14,765,205	6.78	-0.16	0.67	--	--	2.52	Mar-20
<i>BBgBarc US Aggregate TR</i>			-0.05	0.62	--	--	2.92	Mar-20
Mutual of America FI - 514L9777	12,395,200	5.69	0.11	0.83	7.42	7.57	8.96	Jan-19
<i>BBgBarc US Aggregate TR</i>			-0.05	0.62	6.79	6.98	8.91	Jan-19
Cincinnati Asset Mgmt Broad Mkt -755HP466	12,355,171	5.67	-0.21	2.41	4.72	10.23	12.92	Jan-19
<i>BBgBarc US Aggregate TR</i>			-0.05	0.62	6.79	6.98	8.91	Jan-19
Police & Fire Cash	6,122,303	2.81	-0.09	-0.06	-0.09	0.24	0.34	Jan-19
CASH - 489X3401	5,020,909	2.31	0.00	-0.01	--	--	-0.03	Mar-20
<i>FTSE T-Bill 3 Months TR</i>			0.01	0.03	--	--	0.29	Mar-20
PF Israel State Jubilee - 70001205	999,440	0.46	-0.04	-0.02	0.03	0.24	0.15	Jan-19
<i>FTSE T-Bill 3 Months TR</i>			0.01	0.03	0.56	1.02	1.60	Jan-19
Northern Trust Cash	60,140	0.03	-0.21	0.40	--	--	0.17	Mar-20
<i>FTSE T-Bill 3 Months TR</i>			0.01	0.03	--	--	0.29	Mar-20
CASH w/ CRCQQ - 553DR891	41,814	0.02	0.00	-0.22	-1.30	-1.27	-0.98	Jan-19
<i>FTSE T-Bill 3 Months TR</i>			0.01	0.03	0.56	1.02	1.60	Jan-19