



CITY OF AURORA-POLICE MONEY PURCHASE PENSION PLAN

Investment Performance Results

Period ending June 30, 2022

Asset Category	Fund Name	Ticker	Last QTR	YTD	Annualized				Std. Deviation	Expense Ratio
					1-Year	3-Year	5-Year	10-Year		
Large Cap Value	Dodge & Cox Stock	DODGX	-12.42	-11.53	-7.57	11.27	9.92	13.09	22.56	0.52
	S&P 500 Value		-11.27	-11.41	-4.86	8.23	8.19	10.97	18.88	-
Large Cap Core	Fidelity 500 Index	FXAIX	-16.10	-19.97	-10.63	10.59	11.29	12.95	19.74	0.02
	S&P 500		-16.10	-19.96	-10.62	10.60	11.31	12.96	19.74	-
Large Cap Growth	Harbor Capital Appreciation Retirement	HNACX	-25.46	-35.59	-32.06	8.25	12.14	N/A	26.36	0.57
	S&P 500 Growth		-20.81	-27.62	-16.41	11.64	13.46	14.35	21.99	-
Mid Cap Value	Vanguard Mid-Cap Growth Index Admiral	VMGMX	-21.19	-30.90	-25.42	6.14	9.04	11.36	25.07	0.07
	CRSP U.S. Mid Cap Growth TR Index		-21.18	-30.89	-25.41	6.18	9.09	11.38	25.08	-
Small Cap Value	American Beacon Small Cp Val Inst	AARSX	-14.62	-15.31	-11.44	6.88	4.91	9.51	29.76	0.81
	Russell 2000 Value		-15.28	-17.31	-16.28	6.18	4.89	9.05	28.48	-
Small Cap Core	Vanguard Small Cap Growth Index I	VSGIX	-20.44	-29.94	-31.76	2.35	6.82	9.83	27.68	0.06
	CRSP U.S. Small Cap Growth TR Index		-20.44	-29.94	-31.75	2.36	6.82	9.68	27.67	-
Domestic Equity	Vanguard Total Stock Mkt Idx I	VITSX	-16.84	-21.39	-14.24	9.64	10.53	12.52	20.81	0.03
	CRSP US Total Market		-16.85	-21.37	-14.22	9.65	10.53	12.53	20.82	-
International Value	Oakmark International Investor	OAKIX	-11.77	-19.44	-22.73	0.52	-0.42	5.92	28.21	1.04
	MSCI EAFE Value		-12.41	-12.12	-11.95	0.18	0.52	4.25	19.27	-
International Equity	Vanguard Developed Markets Index Admiral	VTMGX	-14.06	-19.26	-18.15	2.10	2.68	5.84	19.40	0.07
	FTSE Developed All Cap ex-US		-15.23	-19.70	-18.53	1.93	2.64	5.82	19.39	-
International Growth	American Funds Europacific Growth	REGX	-14.65	-25.10	-27.68	1.49	3.10	6.30	22.01	0.46
	MSCI EAFE Growth		-16.74	-26.62	-23.53	1.64	3.84	6.67	18.89	-
Emerging Markets	Invesco Developing Mkts	ODVIX	-11.36	-25.26	-34.86	-4.19	0.43	2.77	21.41	0.82
	MSCI Emerging Markets		-15.31	-19.82	-18.69	1.74	2.44	N/A	19.39	-
Core Fixed Income	Metropolitan West Total Return Bd Plan	MWTSX	-5.71	-11.59	-11.55	-0.71	1.12	2.32	5.23	0.37
	Bloomberg US Agg Bond		-4.69	-10.35	-10.29	-0.94	0.88	1.54	4.88	-
Floating Rate	Eaton Vance Floating Rate I	EIBLX	-5.28	-5.71	-4.35	1.00	2.07	3.13	7.76	0.78
	S&P/LSTA Leveraged Loan		-5.30	-5.48	-4.21	1.42	2.43	3.26	7.08	-
Stable Value	Great West Select Guaranteed Interest	N/A	0.46	0.92	1.85	1.95	2.03	N/A	0.06	N/A
	Ryan 3 Yr GIC Master		0.33	0.67	1.45	1.99	1.99	1.60	0.18	-
Guaranteed Withdrawal	Great-West SecureFoundation® Bal Instl	MXCIX	-10.49	-15.28	-12.57	4.55	5.28	N/A	12.93	0.25
	SecureFoundation Custom Index		-10.74	-15.48	-12.67	4.04	5.18	6.99	13.38	-
Master Limited Partner	Tortoise MLP and Pipeline Fund	TORIX	-9.90	10.08	11.06	2.33	2.21	4.32	34.76	0.94
	Alerian Midstream Energy Index		-8.64	13.24	11.42	6.38	5.22	N/A	34.65	-
Real Estate	Principal Real Estate Securities	PFRSX	-15.67	-20.04	-6.91	5.46	7.39	N/A	19.15	0.80
	Wilshire U.S. REIT Index		-18.48	-21.64	-6.70	4.01	5.26	7.28	21.13	-
Hedged Fund of Fund	Goldman Sachs Absolute Return Tracker	GARUX	-5.52	-7.45	-6.31	1.79	2.80	3.33	7.54	0.72
	Wilshire Liquid Alternative Multi-Strategy Index		-4.50	-6.28	-6.43	0.49	0.97	1.51	7.07	-
Hedged Fund of Fund	iMGP Alt Strategies	MASFX	-3.09	-3.09	-1.79	3.75	3.25	3.84	6.75	1.47
	Wilshire Liquid Alternative Multi-Strategy Index		-1.86	-1.86	0.87	2.38	2.16	1.84	6.72	-

Investment performance results shown above represent past performance and are not indicative of future results. Figures shown in the column titled "Standard Deviation" represent the 5-year standard deviation. Please read the information contained in the applicable fund prospectuses carefully before investing money. Source: Innovest Portfolio Solutions LLC