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Asset Allocation - City of Brockton Retirement System

As of June 30, 2025

Manager	Asset Allocation ($)	Asset Allocation (%)	Target Allocation (%)	Difference (%)
Short Term Liquidity				
SEI Government Fund	702	0.0%	0.0%	0.0%
Fixed Income				
SEI Limited Duration Bond Fund	52,626,943	6.1%	6.0%	0.1%
SEI Core Fixed Income Fund	97,801,925	11.4%	11.0%	0.4%
SEI High Yield Bond Fund	26,674,574	3.1%	3.0%	0.1%
SEI Emerging Markets Debt	26,944,510	3.1%	3.0%	0.1%
Total Fixed Income	**204,047,952**	**23.7%**	**23.0%**	**0.7%**
Domestic Equity				
SEI S&P 500 Index Fund	91,061,356	10.6%	10.0%	0.6%
SEI Large Cap Disciplined Equity Fund	81,898,565	9.5%	9.0%	0.5%
SEI US Equity Factor Allocation Fund	54,267,185	6.3%	6.0%	0.3%
SEI Extended Market Index	45,216,788	5.3%	5.0%	0.3%
Total Domestic Equity	**272,443,893**	**31.7%**	**30.0%**	**1.7%**
International Equity				
State Street Global Equity Ex-US Fund	180,423,419	21.0%	20.0%	1.0%
Total International Equity	**180,423,419**	**21.0%**	**20.0%**	**1.0%**
Real Estate				
SEI Core Property Fund	76,139,547	8.8%	10.0%	-1.2%
Non-SEI Real Estate Investments	550,082	0.1%		0.1%
Total Real Estate	**76,689,629**	**8.9%**	**10.0%**	**-1.1%**
Alternatives				
SEI Offshore Opportunity Fund II	48,883,465	5.7%	5.0%	0.7%
SEI Structured Credit Fund	26,377,321	3.1%	2.0%	1.1%
SEI Global Private Asset Fund III, LP	3,447,273			
SEI Global Private Asset Fund IV, LP	6,366,526			
SEI Global Private Asset Fund V, LP	7,255,775	6.0%	10.0%	-4.0%
SEI Global Private Asset Fund VI, LP	11,591,130			
SEI Secondary Opportunities Fund I, LP	13,255,292			
Non-SEI Alternative Investments	9,781,802			
Total Alternatives	**126,958,584**	**14.8%**	**17.0%**	**-2.2%**
Total Fund	**860,564,180**	**100.0%**	**100.0%**	**0.0%**