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**CITY OF CINCINNATI, OHIO**
**Statement of Plan Net Position**
**Pension Trust**
**June 30, 2025**
(Amounts in Thousands)

| | Pension Trust | Healthcare 115 Trust | Total |
|---|---|---|---|
| Assets | | | |
| Cash and Cash Equivalents | $ 32,858 | 10,939 | $ 43,797 |
| Investments, at fair value: | | | |
| Fixed Income | 365,414 | 121,651 | 487,065 |
| US Equities | 468,132 | 155,846 | 623,978 |
| Non-US Equities | 300,324 | 99,981 | 400,305 |
| Risk Parity | | | |
| Volatility Risk Premium | 42,407 | 14,118 | 56,525 |
| Infrastructure | 200,959 | 66,902 | 267,861 |
| Private Equity | 203,753 | 67,831 | 271,584 |
| Real Estate | 114,120 | 37,992 | 152,112 |
| Private Debt | 101,356 | 33,742 | 135,098 |
| | 1,796,465 | 598,063 | 2,394,528 |
| Collateral on Loaned Securities | 18,889 | 6,288 | 25,177 |
| Receivables: | | | |
| Accounts Receivable - Other | 248 | 82 | 330 |
| Accounts Receivable for Securities | 3,654 | 1,216 | 4,870 |
| Accrued Interest and Dividends | 1,037 | 345 | 1,382 |
| Due from Primary Government | 1,123 | 374 | 1,497 |
| Machinery and Equipment | 91 | 30 | 121 |
| Accumulated Depreciation | (91) | (30) | (121) |
| Total Assets | $ 1,854,274 | $ 617,307 | $ 2,471,581 |
| Liabilities | | | |
| Accounts Payable - Other | $ 1,532 | 510 | $ 2,042 |
| Accounts Payable for Securities Purchased | 4,678 | 1,558 | 6,236 |
| Due to Primary Government | 47 | 15 | 62 |
| Obligations Under Securities Lending | 18,889 | 6,288 | 25,177 |
| Accrued Payroll | 67 | 22 | 89 |
| Accrued Liabilities | 28,388 | 9,451 | 37,839 |
| Bonds Payable | 185 | 61 | 246 |
| Estimated Liability for Compensated Absences | 136 | 45 | 181 |
| Total Liabilities | 53,922 | 17,950 | 71,872 |
| Net position | | | |
| Restricted in Trust for Employees' Pension Benefits | $ 1,800,352 | | $ 1,800,352 |
| Restricted in Trust for Employees' Postemployment Healthcare Benefits | | $ 599,357 | 599,357 |
| Combined Net Position | $ 1,800,352 | $ 599,357 | $ 2,399,709 |