City of Brockton Retirement System.

Performance report as of 9/30/2026

This material represents performance related to City of Brockton Retirement System's account with SEI and should not be deemed an offer to sell or a solicitation of an offer to buy shares of any SEI Fund named



Important information.

Asset valuation and portfolio returns

Historical Total Index can be provided upon request. The Portfolio return, manager performance, and fund performance numbers are calculated using Gross Fund Performance, using a true time-weighted performance method (prior to 6/30/2012, the Modified Dietz method of calculation was used). Gross Fund Performance reflects the effective performance of the underlying mutual funds that are selected or recommended by SIMC to implement an institutional client's investment strategy. Gross Fund Performance does not reflect the impact of fund level management fees, fund administration or shareholder servicing fees, all of which, if applicable, are used to offset the account level investment management fees the client pays to SIMC. Gross Fund Performance does reflect certain operational expenses charged by the funds and the reinvestment of dividends and other earnings. The inclusion of the fund level expenses that the client incurs but that are offset against the client's account level investment management fees would reduce the Gross Fund Performance of the mutual funds. For additional information about how performance is calculated, please see your monthly performance report.

If applicable, alternative, property and private assets performance and valuations may be reported on a monthly or quarterly lag. Alternative, property and private assets performance is calculated gross of investment management fees and net of administrative expenses and underlying fund expenses. However: Structured Credit Fund performance is calculated gross of investment management fees and net of administrative expenses; SEI Offshore Opportunity Fund II Ltd. Class A performance is calculated net of investment management and administrative expenses. The SEI Energy Debt Fund is in liquidation, with remaining assets being distributed as available. For the most recent fund performance information available, please contact your Client Portfolio Manager.

Net Portfolio Returns since 6/30/12 reflect the deduction of SIMC's investment management fee and the impact that fee had on the client's portfolio performance. Prior to 6/30/12, Net Portfolio Returns deduct a proxy annual fee for all periods to demonstrate the impact that SIMC's investment management fee had on the portfolio performance. However, this is a hypothetical calculation, as it does not reflect the actual fees paid by the client during the period. Please see your client invoice for actual fees paid.

The current composition of the "Total Portfolio Index" is as follows. This composition went into effect at the close of business on 5/15/2025.

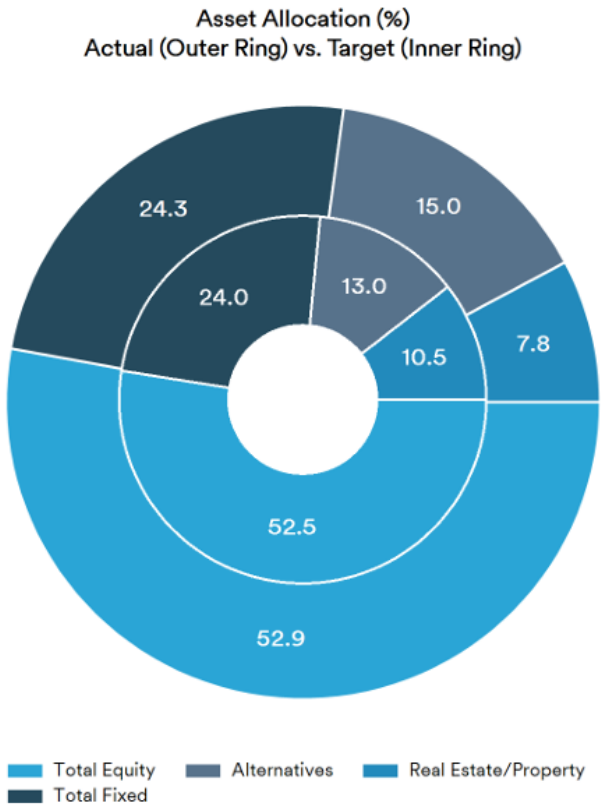
21.00%	Hist Blend: SSGA MSCI ACWI ex-US IMI
20.00%	S&P 500 Index
11.50%	Bloomberg US Agg TRIX
10.50%	Hist Blnd: Core Property Index
6.30%	Russell 3000 Index
6.30%	ICE BofA ML 1-3 Year Treasury Index
6.00%	Brockton Private Equity Index
5.20%	Russell Small Cap Completeness Index
5.00%	ICE BofA ML 3 Month US T-Bill Index
3.10%	Hist Blnd: Emerging Markets Debt Index
3.10%	Hist Blnd: High Yield Bond Index
2.00%	JP Morgan CLO Index 1 Month Lag

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Asset allocation.

Through September 30, 2026



Summary for periods ending 9/30/2026

	One Month	Three Month	Year To Date	1 Year
Beginning Portfolio Value	$1,032,029,270	$1,022,172,891	$914,814,761	$903,051,075
Net Cash Flows	$10,596,344	$3,528,175	$40,824,362	$29,004,388
Gain / Loss	($11,726,220)	$5,198,327	$75,260,270	$98,843,931
Ending Portfolio Value	$1,030,899,393	$1,030,899,393	$1,030,899,393	$1,030,899,393

Alternative, Property and Private Assets valuations and performance may be reported on a monthly or quarterly lag.

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Consolidated Report: Portfolio summary — Investment returns.

Through September 30, 2026

Returns for period ending 9/30/2026

	Total Assets ($)	Actual Alloc (%)	1 Month	3 Months	YTD	1 Year	3 Years	5 Years	7 Years	10 Years
Total Portfolio Return	1,030,899,393	100.0	-1.12	0.52	8.28	11.14	13.33	7.98	9.72	8.96
Standard Deviation Portfolio							*6.60*	*7.99*		
Total Portfolio Return Net			-1.13	0.44	8.00	10.76	12.91	7.56	9.23	8.47
Standard Deviation Portfolio							*6.55*	*7.98*		
Total Portfolio Index			-1.02	0.37	8.13	10.83	13.05	7.33	9.36	9.07
Standard Deviation Index							*6.76*	*8.39*		
PRIT Core Fund Return			-1.45	-0.16	5.50	7.75	11.33	6.38	9.03	8.95
Total Equity	543,788,292	52.9	-1.87	1.03	13.65	17.66	20.71	11.99	13.86	12.31
US Equity	326,367,272	31.6	-1.52	1.24	13.23	16.31	22.24	12.43	15.34	14.34
S&P 500 Index Fund	108,997,705	10.6	-0.34	2.30	12.70	15.68	22.82	13.72	16.11	15.28
S&P 500 Index			-0.35	2.30	12.75	15.74	22.89	13.79	16.17	15.33
Large Cap Disciplined Equity Fund	98,272,009	9.5	-1.12	2.74	13.86	17.84	-	-	-	-
S&P 500 Index			-0.35	2.30	12.75	15.74	-	-	-	-
US Equity Factor Allocation Fund	65,222,978	6.3	-1.87	2.78	14.28	18.31	-	-	-	-
Russell 3000 Index			-0.84	1.41	12.42	15.13	-	-	-	-
Extended Market Index Fund	53,874,580	5.2	-4.15	-5.24	11.73	12.26	19.15	6.85	12.23	11.63
Russell Small Cap Completeness Index			-4.09	-5.24	11.72	12.20	19.13	6.79	12.18	11.55
World Equity x-US	217,421,020	21.3	-2.39	0.71	14.15	19.58	20.38	9.40	10.51	9.42
State Street Glb All Cap Eq x-US Index Fund	217,421,020	21.3	-2.39	0.71	14.15	19.58	20.38	9.40	10.51	-
Hist Blend: SSGA MSCI ACWI ex-US IMI			-2.43	0.69	13.83	19.25	20.18	9.16	10.45	-

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Consolidated Report: Portfolio summary — Investment returns.

Through September 30, 2026

Returns for period ending 9/30/2026

	Total Assets ($)	Actual Alloc (%)	1 Month	3 Months	YTD	1 Year	3 Years	5 Years	7 Years	10 Years
Total Fixed Income	251,017,610	24.3	-2.09	-2.29	-0.88	0.64	5.93	2.36	2.97	3.36
Core Fixed Income Fund	119,872,190	11.6	-2.72	-3.65	-3.01	-1.97	4.41	-0.54	0.77	-
Bloomberg US Aggregate Bond Index			-2.61	-3.51	-2.91	-1.84	4.06	-0.64	0.38	-
Limited Duration Fund	65,998,423	6.4	-0.69	-0.38	0.66	1.87	4.83	-	-	-
ICE BofA ML 1-3 Year Treasury Index			-0.53	-0.13	0.55	1.67	4.08	-	-	-
High Yield Bond Fund	32,728,682	3.2	-2.00	-1.50	0.33	1.32	8.14	4.15	5.55	5.86
Hist Blnd: High Yield Bond Index			-2.49	-1.82	0.04	1.39	7.95	3.56	4.46	4.94
Emerging Markets Debt Fund	32,418,314	3.1	-2.63	-1.92	2.66	7.12	12.15	4.49	4.14	4.07
Hist Blnd: Emerging Markets Debt Index			-2.73	-2.41	-0.04	3.27	8.96	2.29	2.13	2.65
Alternatives	155,932,700	15.0	2.56	2.84	7.61	10.48	9.46	8.18	8.04	7.40
SEI Offshore Opportunity Fund II	53,885,011	5.2	0.26	0.39	4.76	7.85	9.85	-	-	-
ICE BofA ML 3 Month US T-Bill Index			0.27	0.89	2.65	3.65	4.49	-	-	-
SEI Structured Credit Fund	26,929,121	2.6	0.38	1.67	-2.38	-2.66	10.28	8.92	10.18	10.08
JP Morgan CLO Index 1 Month Lag			0.54	1.35	3.96	5.30	7.00	5.71	5.00	4.60
SEI GPA VI, LP	21,287,972	2.1	13.11	13.11	29.96	37.72	14.51	-	-	-
SEI Secondary Opportunity Fund I, LP	18,565,695	1.8	1.26	1.26	7.42	15.02	10.83	-	-	-
SEI GPA V, LP	10,414,461	1.0	3.63	3.63	20.73	29.08	16.44	11.99	-	-
SEI GPA VII, LP	8,607,089	0.8	14.89	14.89	25.39	28.26	-	-	-	-
SEI GPA IV, LP	5,970,298	0.6	1.57	1.57	5.24	5.95	5.35	6.88	14.31	-
Ascent Venture Partners VI, LP	4,282,062	0.4	0.75	0.75	0.70	0.10	-2.17	0.05	-1.51	1.46
Ascent Venture Partners V, LP	3,288,096	0.3	-15.63	-15.63	-14.84	-20.28	-9.89	-5.57	-4.75	-2.88

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	Total Assets ($)	Actual Alloc (%)	1 Month	3 Months	YTD	1 Year	3 Years	5 Years	7 Years	10 Years
Alternatives - Continued										
SEI GPA III, LP	2,450,665	0.2	-1.37	-1.37	-5.78	-4.51	-5.47	-2.28	2.09	5.78
Healthpoint Partners Venture	242,797	0.0	0.00	0.00	0.00	0.00	-2.88	-1.74	-1.30	-2.00
Landmark Equity Partners XIV LP	9,434	0.0	0.00	13.54	-3.88	-3.91	-44.26	-29.45	-19.98	-14.25
Real Estate / Property	80,159,433	7.8	0.00	1.51	3.63	3.84	0.07	3.99	4.54	4.83
SEI Core Property Fund	79,937,849	7.8	0.00	1.50	3.73	3.95	0.16	4.25	5.01	5.99
Hist Blnd: Core Property Index			0.00	1.29	3.70	4.97	1.18	3.28	3.77	4.70
Siguler Guff Dist RE Opportunity	221,584	0.0	0.00	4.99	-23.38	-23.11	-14.84	-12.28	-9.17	-3.01
NCREIF Property Index			1.41	1.41	3.98	5.17	2.12	2.52	3.77	4.66
Cash/Cash Equivalents	1,360	0.0	-	-	-	-	-	-	-	-
Govt Fund Instl	1,360	0.0	-	-	-	-	-	-	-	-
ICE BofA ML 3 Month US T-Bill Index			-	-	-	-	-	-	-	-

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Total Portfolio Return	1,022,855,421	100.0	-1.08	0.58	8.42	11.36	13.63	8.37	10.25	9.49
Standard Deviation Portfolio							*6.68*	*8.09*		
Total Portfolio Return Net			-1.08	0.50	8.14	10.97	13.21	7.94	9.75	8.98
Standard Deviation Portfolio							*6.63*	*8.07*		
Total Portfolio Index			-0.99	0.41	8.19	10.90	13.07	7.34	9.37	9.08
Standard Deviation Index							*6.75*	*8.39*		
PRIT Core Fund Return			-1.45	-0.16	5.50	7.75	11.33	6.38	9.03	8.95
Total Equity	543,788,292	53.2	-1.87	1.03	13.65	17.66	20.70	11.98	13.86	12.31
US Equity	326,367,272	32.0	-1.52	1.24	13.23	16.31	22.24	12.42	15.34	14.33
S&P 500 Index Fund	108,997,705	10.7	-0.34	2.30	12.70	15.68	22.82	13.72	16.11	15.28
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Large Cap Disciplined Equity Fund	98,272,009	9.6	-1.12	2.74	13.86	17.84	-	-	-	-
S&P 500 Index			-0.35	2.30	12.75	15.74	-	-	-	-
US Equity Factor Allocation Fund	65,222,978	6.4	-1.87	2.78	14.28	18.31	-	-	-	-
Russell 3000 Index			-0.84	1.41	12.42	15.13	-	-	-	-
Extended Market Index Fund	53,874,580	5.3	-4.15	-5.24	11.73	12.26	19.14	6.85	12.23	11.63
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Hist Blend: SSGA MSCI ACWI ex-US IMI			-2.43	0.69	13.83	19.25	20.18	9.16	10.45	-

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Core Fixed Income Fund	119,872,190	11.7	-2.72	-3.65	-3.01	-1.97	4.41	-0.54	0.77	-
Bloomberg US Aggregate Bond Index			-2.61	-3.51	-2.91	-1.84	4.06	-0.64	0.38	-
Limited Duration Fund	65,998,423	6.5	-0.69	-0.38	0.66	1.87	4.82	-	-	-
ICE BofA ML 1-3 Year Treasury Index			-0.53	-0.13	0.55	1.67	4.08	-	-	-
High Yield Bond Fund	32,728,682	3.2	-2.00	-1.50	0.33	1.32	8.13	4.14	5.54	5.85
Hist Blnd: High Yield Bond Index			-2.49	-1.82	0.04	1.39	7.95	3.56	4.46	4.94
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Hist Blnd: Emerging Markets Debt Index			-2.73	-2.41	-0.04	3.27	8.96	2.29	2.13	2.65
Alternatives	148,110,311	14.4	3.11	3.41	8.48	11.83	11.16	9.27	11.29	10.83
SEI Offshore Opportunity Fund II	53,885,011	5.3	0.26	0.39	4.76	7.85	9.85	-	-	-
ICE BofA ML 3 Month US T-Bill Index			0.27	0.89	2.65	3.65	4.49	-	-	-
SEI Structured Credit Fund	26,929,121	2.6	0.38	1.67	-2.38	-2.66	10.28	8.92	10.18	10.08
JP Morgan CLO Index 1 Month Lag			0.54	1.35	3.96	5.30	7.00	5.71	5.00	4.60
SEI GPA VI, LP	21,287,972	2.1	13.11	13.11	29.96	37.72	14.51	-	-	-
SEI Secondary Opportunity Fund I, LP	18,565,695	1.8	1.26	1.26	7.42	15.02	10.83	-	-	-
SEI GPA V, LP	10,414,461	1.0	3.63	3.63	20.73	29.08	16.44	11.99	-	-
SEI GPA VII, LP	8,607,089	0.8	14.89	14.89	25.39	28.26	-	-	-	-
SEI GPA IV, LP	5,970,298	0.6	1.57	1.57	5.24	5.95	5.35	6.88	14.31	-
SEI GPA III, LP	2,450,665	0.2	-1.37	-1.37	-5.78	-4.51	-5.47	-2.28	2.09	5.78

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	Total Assets ($)	Actual Alloc (%)	1 Month	3 Months	YTD	1 Year	3 Years	5 Years	7 Years	10 Years
Real Estate / Property	79,937,849	7.8	0.00	1.50	3.73	3.95	0.16	4.25	5.01	5.99
SEI Core Property Fund	79,937,849	7.8	0.00	1.50	3.73	3.95	0.16	4.25	5.01	5.99
Hist Blnd: Core Property Index			0.00	1.29	3.70	4.97	1.18	3.28	3.77	4.70
Cash/Cash Equivalents	1,360	0.0	-	-	-	-	-	-	-	-
Govt Fund Instl	1,360	0.0	-	-	-	-	-	-	-	-
ICE BofA ML 3 Month US T-Bill Index			-	-	-	-	-	-	-	-

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Annual performance is calculated based on monthly return streams, geometrically linked as of the end of the specified month end.

Performance results do not reflect the effect of certain account level advisory fees. The inclusion of such fees would reduce account level performance, particularly when compounded over a period of years. The following hypothetical illustration shows the compound effect fees have on investment return: For an account charged 1% with a stated annual return of 10%, the net total return before taxes would be reduced from 10% to 9%. A ten year investment of $100,000 at 10% would grow to $259,374, and at 9%, to $236,736 before taxes. For a complete description of all fees and expenses, please refer to SIMC’s Form ADV Part 2A, the investment management agreement between SIMC and each client, and quarterly client invoices.

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