

Firemen's Annuity and Benefit Fund of Chicago
Asset Allocation and Performance
March 31 2016

	<u>Assets</u>	<u>Allocation</u>	<u>Latest QTR</u>	<u>YTD</u>	<u>1 Year</u>	<u>3 Year</u>	<u>5 Year</u>
Total Fund (gross)	\$806,459,467	100.0%	0.2%	0.2%	-2.8%	6.1%	6.6%
Total Fund (net)			-0.3%	-0.3%	-3.3%	5.6%	6.1%
Total Fund Reference Index			1.0%	1.0%	-3.1%	4.9%	5.5%
Domestic Equity (gross)	\$318,297,905	39.6%	-0.5%	-0.5%	-3.0%	10.1%	10.0%
Domestic Equity (net)			-1.0%	-1.0%	-3.5%	9.6%	9.5%
Domestic Equity Reference Index			1.4%	1.4%	1.8%	11.8%	11.6%
Int'l Equity (gross)	\$199,543,450	24.7%	-0.7%	-0.7%	-5.2%	3.8%	3.2%
Int'l Equity (net)			-1.4%	-1.4%	-5.9%	3.1%	2.5%
MS WORLD ex USA			-1.8%	-1.8%	-8.0%	2.2%	2.0%
Fixed Income (gross)	\$247,164,489	30.6%	2.3%	2.3%	0.0%	2.6%	5.3%
Fixed Income (net)			2.0%	2.0%	-0.3%	2.3%	5.0%
Barclays Capital Aggregate Index			3.0%	3.0%	2.0%	2.5%	3.8%
Alternatives (gross)	\$41,453,623	5.1%	N/A	N/A	N/A	N/A	N/A
Alternatives (net)			N/A	N/A	-4.3%	0.6%	2.3%
Alternatives Reference Index			N/A	N/A	-1.5%	6.2%	7.7%

¹ Includes cash balance.