

Firemen's Annuity and Benefit Fund of Chicago
Asset Allocation and Performance
June 30 2017

	<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)	\$829,893,711	100.0%	3.2%	8.1%	15.1%	5.1%	10.0%
Total Fund (net)			2.7%	7.6%	14.6%	4.6%	9.5%
Total Fund Reference Index			2.9%	7.4%	13.2%	4.4%	8.7%
Domestic Equity (gross)	\$352,606,341	42.4%	2.9%	8.6%	20.5%	9.0%	14.6%
Domestic Equity (net)			2.4%	8.1%	20.0%	8.5%	14.1%
Domestic Equity Reference Index			3.1%	9.3%	17.9%	9.6%	14.6%
Int'l Equity (gross)	\$215,403,870	26.0%	5.6%	13.9%	22.4%	2.4%	9.8%
Int'l Equity (net)			4.9%	13.2%	21.7%	1.7%	9.1%
MS WORLD ex USA			5.9%	13.2%	20.1%	1.2%	8.7%
Fixed Income (gross)	\$230,641,221	27.8%	1.9%	3.9%	3.8%	3.1%	4.7%
Fixed Income (net)			1.6%	3.6%	3.5%	2.8%	4.4%
Barclays Capital Aggregate Index			1.5%	2.8%	-0.3%	2.5%	2.2%
Alternatives (gross)	\$31,242,279	3.8%	N/A	N/A	N/A	N/A	N/A
Alternatives (net)			-1.0%	-1.4%	-0.3%	-3.8%	0.5%
Alternatives Reference Index			1.1%	4.2%	11.5%	2.8%	8.8%

¹ Includes cash balance.