

Firemen's Annuity and Benefit Fund of Chicago
Asset Allocation and Performance
June 30 2018

	<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)	\$898,077,893	100.0%	1.2%	1.8%	11.5%	7.7%	9.1%
Total Fund (net)			0.7%	1.3%	11.0%	7.2%	8.6%
Total Fund Reference Index			1.5%	0.8%	9.3%	6.9%	7.9%
Domestic Equity (gross)	\$367,670,118	40.9%	4.4%	5.7%	18.3%	12.1%	13.7%
Domestic Equity (net)			3.9%	5.2%	17.8%	11.6%	13.2%
Domestic Equity Reference Index			3.4%	2.7%	14.4%	11.9%	13.4%
Int'l Equity (gross)	\$234,743,815	26.1%	-2.5%	-1.7%	11.2%	7.0%	8.5%
Int'l Equity (net)			-3.2%	-2.4%	10.5%	6.3%	7.8%
MS WORLD ex USA			-0.5%	-2.4%	7.6%	5.4%	6.7%
Fixed Income (gross)	\$225,884,881	25.2%	-0.6%	-1.3%	0.8%	2.6%	3.5%
Fixed Income (net)			-0.9%	-1.6%	0.5%	2.3%	3.2%
Barclays Capital Aggregate Index			-0.1%	-1.6%	-0.4%	1.7%	2.3%
Alternatives (gross)	\$69,779,079	7.8%	N/A	N/A	N/A	N/A	N/A
Alternatives (net)			0.4%	0.7%	5.5%	0.3%	1.9%
Alternatives Reference Index			2.9%	4.2%	12.1%	6.2%	6.3%

¹ Includes cash balance.