

Firemen's Annuity and Benefit Fund of Chicago
Asset Allocation and Performance Summary
As of September 30, 2009

	Market Value (\$)	Market Value (%)	1 Qtr	Year to Date	1 Year	3 Years	5 Years
Total Fund - Gross	\$ 921,275,548	100.0%	13.5%	21.5%	-3.4%	-2.1%	4.2%
<i>Mellon Public Funds Universe Median</i>			11.7%	16.2%	1.0%	-0.4%	4.4%
Total Fund - Net			13.4%	21.1%	-3.9%	-2.6%	3.7%
Domestic Equity - Gross	\$ 467,725,851	50.8%	16.1%	20.4%	-10.8%	-5.3%	2.2%
<i>Russell 3000 Index</i>			16.3%	21.2%	-6.4%	-5.1%	1.6%
Domestic Equity - Net			16.0%	20.1%	-11.3%	-5.8%	1.7%
International Equity - Gross	\$ 170,700,382	18.5%	18.8%	37.1%	4.3%	-1.7%	7.9%
<i>MSCI ACWI ex US Index</i>			19.8%	37.0%	6.4%	-0.8%	8.6%
International Equity - Net			18.6%	36.5%	3.6%	-2.4%	7.1%
Fixed Income - Gross	\$ 241,607,278 ¹	25.8%	9.3%	21.7%	17.8%	5.6%	5.7%
<i>Barclays Capital Aggregate Bond Index</i>			3.7%	5.7%	10.6%	6.4%	5.1%
Fixed Income - Net			9.2%	21.5%	17.5%	5.3%	5.4%
Alternative Assets - Gross	\$ 41,242,037	4.5%	-1.3%	-4.1%	-29.7%	--	--
Alternative Assets - Net			-1.6%	-4.9%	-30.7%	--	--

¹ Includes cash balance.