

Firemen's Annuity and Benefit Fund of Chicago
Asset Allocation and Performance
September 30 2013

	<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)	\$988,431,259	100.0%	6.6%	14.4%	17.2%	12.5%	9.2%
Total Fund (net)			6.0%	13.8%	16.6%	12.0%	8.7%
Total Fund Reference Index			5.9%	11.8%	14.0%	10.8%	8.4%
Domestic Equity (gross)	\$449,683,979	45.5%	8.1%	23.6%	25.6%	18.0%	10.6%
Domestic Equity (net)			7.6%	23.1%	25.1%	17.5%	10.1%
Domestic Equity Reference Index			5.2%	19.8%	19.3%	16.3%	10.0%
Int'l Equity (gross)	\$252,361,957	25.5%	10.8%	15.5%	21.6%	8.2%	8.0%
Int'l Equity (net)			10.1%	14.8%	20.9%	7.5%	7.3%
MS WORLD ex USA			11.4%	15.1%	22.0%	8.4%	6.6%
Fixed Income (gross)	\$228,180,619	23.1%	0.8%	0.1%	2.5%	6.8%	10.5%
Fixed Income (net)			0.5%	-0.2%	2.2%	6.5%	10.2%
Barclays Capital Aggregate Index			0.6%	-1.9%	-1.7%	2.9%	5.4%
Alternatives (gross)	\$58,204,704	5.9%	1.6%	1.7%	1.3%	7.4%	0.1%
Alternatives (net)			0.5%	0.6%	0.3%	6.4%	-0.9%
Alternatives Reference Index			5.5%	12.5%	12.1%	13.1%	5.9%

¹ Includes cash balance.