

Firemen's Annuity and Benefit Fund of Chicago
Asset Allocation and Performance
September 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)	\$947,019,002	100.0%	2.4%	4.2%	9.0%	11.1%	8.2%
Total Fund (net)			1.9%	3.7%	8.5%	10.6%	7.7%
Total Fund Reference Index			3.0%	3.8%	8.2%	10.5%	7.3%
Domestic Equity (gross)	\$376,122,808	39.7%	6.0%	12.1%	19.5%	17.4%	13.2%
Domestic Equity (net)			5.5%	11.6%	19.0%	16.9%	12.7%
Domestic Equity Reference Index			7.7%	10.6%	17.9%	17.3%	14.0%
Int'l Equity (gross)	\$233,795,938	24.7%	-0.4%	-2.0%	2.8%	11.0%	6.2%
Int'l Equity (net)			-1.1%	-2.7%	2.1%	10.3%	5.5%
MS WORLD ex USA			1.4%	-1.0%	3.2%	9.9%	4.8%
Fixed Income (gross)	\$251,305,990	26.5%	0.4%	-0.9%	-0.3%	3.1%	3.4%
Fixed Income (net)			0.1%	-1.2%	-0.6%	2.7%	3.1%
Barclays Capital Aggregate Index			0.0%	-1.6%	-1.2%	1.3%	2.2%
Alternatives (gross)	\$85,794,266	9.1%	N/A	N/A	N/A	N/A	N/A
Alternatives (net)			-0.7%	0.1%	3.2%	1.3%	1.4%
Alternatives Reference Index			2.3%	6.6%	11.2%	8.7%	6.0%

¹ Includes cash balance.