

Firemen's Annuity and Benefit Fund of Chicago
Asset Allocation and Performance
June 30 2016

	<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)	\$758,873,259	100.0%	1.2%	1.5%	-2.5%	6.3%	6.6%
Total Fund (net)			0.7%	1.0%	-3.0%	5.8%	6.1%
Total Fund Reference Index			2.1%	3.1%	-1.2%	5.8%	5.9%
Domestic Equity (gross)	\$313,895,993	41.4%	2.4%	1.9%	-1.2%	10.0%	10.4%
Domestic Equity (net)			1.8%	1.3%	-1.7%	9.5%	9.9%
Domestic Equity Reference Index			2.5%	3.8%	4.0%	11.7%	12.1%
Int'l Equity (gross)	\$186,001,930	24.5%	-2.4%	-3.2%	-10.1%	3.4%	2.4%
Int'l Equity (net)			-3.2%	-4.0%	-10.8%	2.7%	1.7%
MS WORLD ex USA			-0.8%	-2.6%	-9.4%	2.4%	1.7%
Fixed Income (gross)	\$219,360,554	28.9%	2.5%	4.8%	3.3%	4.3%	5.3%
Fixed Income (net)			2.2%	4.5%	3.0%	4.0%	5.0%
Barclays Capital Aggregate Index			2.2%	5.3%	6.0%	4.1%	3.8%
Alternatives (gross)	\$39,614,782	5.2%	N/A	N/A	N/A	N/A	N/A
Alternatives (net)			2.5%	2.1%	-5.8%	0.7%	2.2%
Alternatives Reference Index			5.9%	7.4%	0.8%	7.7%	8.8%

¹ Includes cash balance.