

Firemen's Annuity and Benefit Fund of Chicago
Asset Allocation and Performance
September 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)	\$797,403,161	100.0%	5.1%	6.6%	9.7%	5.9%	10.9%
Total Fund (net)			4.6%	6.1%	9.2%	5.4%	10.4%
Total Fund Reference Index			4.0%	7.2%	10.1%	5.1%	9.7%
Domestic Equity (gross)	\$332,988,950	41.9%	6.1%	8.1%	13.7%	9.3%	16.2%
Domestic Equity (net)			5.6%	7.6%	13.2%	8.8%	15.7%
Domestic Equity Reference Index			3.9%	7.8%	15.4%	11.2%	16.4%
Int'l Equity (gross)	\$200,511,045	25.1%	7.8%	4.4%	8.9%	2.5%	8.6%
Int'l Equity (net)			7.0%	3.6%	8.1%	1.8%	7.8%
MS WORLD ex USA			6.4%	3.6%	7.7%	0.8%	7.4%
Fixed Income (gross)	\$226,041,893	28.3%	2.5%	7.4%	6.8%	4.9%	6.1%
Fixed Income (net)			2.2%	7.1%	6.5%	4.6%	5.8%
Barclays Capital Aggregate Index			0.5%	5.8%	5.2%	4.0%	3.1%
Alternatives (gross)	\$37,861,273	4.7%	N/A	N/A	N/A	N/A	N/A
Alternatives (net)			-1.2%	0.8%	-4.1%	-0.1%	1.9%
Alternatives Reference Index			2.6%	10.1%	11.8%	6.7%	12.2%

¹ Includes cash balance.