

LAREDO Firefighters Retirement System

Composite Performance Review

Report for Periods Ending December 31, 2016

	Annualized						Since 9/97
	Qtr	1Yr	3Yr	5Yr	7Yr	10Yr	
Composite	-0.5%	6.6%	2.2%	6.4%	6.2%	4.1%	4.3%
Balanced Index ¹	0.8	8.3	3.4	7.4	7.0	4.2	5.7
Broad Index ²	1.3	6.8	4.2	8.7	7.6	4.5	5.7

Footnotes:

¹ Balanced Index is currently comprised of: 15.0% S&P 500 Index, 8.0% Russell Midcap Index, 10.0% Russell 2000 Index, 12.0% MSCI EAFE Index, 10.0% MSCI Emerging Markets Index, 15.0% Bloomberg Barclays US Aggregate Index, 5.0% Bloomberg Barclays U.S. TIPS Index, 15.0% HFRI Fund of Funds Index, 2.5% Alerian MLP Index, 2.5% Bloomberg Commodity Index, and 5.0% FTSE NAREIT All Equity Index. Please see Appendix for benchmark history.

² Broad Index is currently comprised of: 43.0% Russell 3000 Index, 22.0% MSCI World ex-U.S. Index, 20.0% Bloomberg Barclays US Aggregate Index, and 15.0% HFRI Fund of Funds Index. Please see Appendix for benchmark history.

