

LAREDO Firefighters Retirement System

Composite Performance Review

Report for Periods Ending June 30, 2016

	Annualized										Since 9/97
	Qtr	FYTD	YTD	1Yr	3Yr	5Yr	7Yr	10Yr			
Composite	2.5%	4.6%	3.1%	-2.9%	4.2%	4.1%	8.3%	4.7%	4.2%	4.2%	
Balanced Index ¹	2.6	6.1	3.6	-1.5	4.9	5.0	8.9	4.8	5.6	5.6	
Broad Index ²	1.5	5.3	1.7	-0.8	6.4	6.4	9.2	5.0	5.6	5.6	

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% Barclays U.S. Aggregate Bond Index, 5.0% 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% Barclays U.S. Aggregate Bond Index, and 15.0% HFRI Fund of Funds Index. Please see Appendix for benchmark history.

