

LAREDO Firefighters Retirement System

Composite Performance Review

Report for Periods Ending March 31, 2018

	Annualized							Since 9/97
	Qtr	FYTD	1Yr	3Yr	5Yr	7Yr	10Yr	
Composite	-0.6%	2.8%	9.5%	5.0%	6.0%	5.6%	5.6%	4.8%
Balanced Index ¹	-1.3	2.3	8.6	5.0	6.3	6.2	5.5	6.0
Broad Index ²	-1.0	3.0	10.0	6.1	7.8	7.4	6.0	6.1

Footnotes:

¹Balanced Index is currently comprised of: 2.5% Tortoise North American Pipeline Index, 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, and 5.0% FTSE NAREIT All Equity Index. Please see Appendix for benchmark history.

²Broad 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.

