

# LAREDO Firefighters Retirement System

## Composite Performance Review

Report for Periods Ending June 30, 2020

	Annualized								Since 9/97
	Qtr	FYTD	YTD	1Yr	3Yr	5Yr	7Yr	10Yr	
<b>Composite</b>	<b>15.9%</b>	<b>0.3%</b>	<b>-4.9%</b>	<b>-0.6%</b>	<b>4.5%</b>	<b>4.4%</b>	<b>5.4%</b>	<b>6.8%</b>	<b>4.6%</b>
Balanced Index <sup>1</sup>	15.4	-0.4	-5.6	-0.3	4.1	4.4	5.5	7.1	5.6
Broad Index <sup>2</sup>	14.4	3.1	-2.9	3.7	6.1	6.0	7.2	8.4	6.0

**Footnotes:**

<sup>1</sup> Balanced 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.

<sup>2</sup> 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.

