

Laborers' and Retirement Board Employees' A & B Fund of Chicago

Calendar Performance (Net of Fees)
As of June 30, 2024

	Market Value (\$)	% of Portfolio	YTD (%)	2023 (%)	2022 (%)	2021 (%)	2020 (%)	2019 (%)	2018 (%)	2017 (%)	2016 (%)
Total Fund Composite	1,140,173,731	100.0	3.9	9.7	-13.3	12.0	15.7	18.0	-6.7	18.7	5.3
Policy Index			4.2	11.4	-11.0	12.7	11.9	17.4	-6.3	16.7	7.5
Allocation Index			4.6	10.5	-11.4	12.4	11.6	16.8	-6.3	17.2	8.2
Actuarial Rate			3.3	7.2	7.2	7.2	7.2	7.2	7.2	7.5	7.5
All Public DB Plans Rank			90	92	43	80	22	73	96	4	91
Total Fixed Income	196,067,002	17.2	0.3	6.3	-11.0	0.1	8.1	8.9	-1.3	6.9	7.2
Bloomberg Global Aggregate Index (Hedged)			0.1	7.1	-11.2	-1.4	5.6	8.2	1.8	3.0	3.9
All Public DB Plans-Fixed Income Rank			48	86	43	45	57	70	62	29	21
Total Equity	569,859,737	50.0	7.5	18.4	-22.0	14.7	23.6	28.2	-11.5	27.9	4.8
MSCI AC World Index (Net)			11.3	22.2	-18.4	18.5	16.3	26.6	-9.4	24.0	7.9
All Public DB Plans-Total Equity Rank			100	89	94	93	1	11	88	2	94
Total Domestic Equity	311,047,432	27.3	10.6	23.7	-19.6	27.3	19.3	30.3	-8.8	18.5	12.1
Russell 3000 Index			13.6	26.0	-19.2	25.7	20.9	31.0	-5.2	21.1	12.7
All Public DB Plans-US Equity Rank			76	50	80	18	43	45	91	92	58
Total International Equity	207,183,986	18.2	3.6	13.8	-29.5	-0.6	35.1	27.2	-15.3	40.4	-2.2
MSCI AC World ex USA (Net)			5.7	15.6	-16.0	7.8	10.7	21.5	-14.2	27.2	4.5
All Public DB Plans-Intl Equity Rank			91	86	99	94	1	7	73	1	98
Total Global Equity	51,628,319	4.5	4.5	7.7	-6.6	18.8	-2.7	23.9	-10.8	24.3	6.1
MSCI AC World Minimum Volatility Index (Net)			5.1	7.7	-10.3	13.9	2.7	21.1	-1.6	17.9	7.4
All Public DB Plans-Global Equity Rank			88	100	3	22	94	74	47	64	57

