

Annuity and Benefit Fund of Chicago

Calendar Performance (Net of Fees)

As of March 31, 2024

	Market Value (\$)	% of Portfolio	YTD (%)	2023 (%)	2022 (%)	2021 (%)	2020 (%)	2019 (%)	2018 (%)	2017 (%)	2016 (%)
Total Fund Composite	1,173,095,287	100.0	3.2	9.7	-13.3	12.0	15.7	18.0	-6.7	18.7	5.3
Policy Index			3.5	11.3	-11.0	12.7	11.9	17.4	-6.3	16.7	7.5
Allocation Index			3.7	10.3	-11.4	12.4	11.6	16.8	-6.3	17.2	8.2
Actuarial Rate			1.6	7.2	7.2	7.2	7.2	7.2	7.2	7.5	7.5
All Public DB Plans Rank			93	92	40	80	26	82	97	4	90
Total Fixed Income	195,170,496	16.6	0.0	6.3	-11.0	0.1	8.1	8.9	-1.3	6.9	7.2
Bloomberg Global Aggregate Index (Hedged)			0.0	7.1	-11.2	-1.4	5.6	8.2	1.8	3.0	3.9
All Public DB Plans-Fixed Income Rank			67	83	29	33	46	77	93	1	-
Total Equity	550,799,979	47.0	6.8	18.4	-22.0	14.7	23.6	28.2	-11.5	27.9	4.8
MSCI AC World Index (Net)			8.2	22.2	-18.4	18.5	16.3	26.6	-9.4	24.0	7.9
All Public DB Plans-Total Equity Rank			93	98	-	-	-	-	-	-	-
Total Domestic Equity	309,170,655	26.4	10.0	23.7	-19.6	27.3	19.3	30.3	-8.8	18.5	12.1
Russell 3000 Index			10.0	26.0	-19.2	25.7	20.9	31.0	-5.2	21.1	12.7
All Public DB Plans-US Equity Rank			41	53	92	18	46	28	92	97	66
Total International Equity	188,860,332	16.1	2.0	13.8	-29.5	-0.6	35.1	27.2	-15.3	40.4	-2.2
MSCI AC World ex USA (Net)			4.7	15.6	-16.0	7.8	10.7	21.5	-14.2	27.2	4.5
All Public DB Plans-Intl Equity Rank			100	82	96	92	1	5	63	1	100
Total Global Equity	52,768,992	4.5	6.9	7.7	-6.6	18.8	-2.7	23.9	-10.8	24.3	6.1
MSCI AC World Minimum Volatility Index (Net)			4.7	7.7	-10.3	13.9	2.7	21.1	-1.6	17.9	7.4
All Public DB Plans-Global Equity Rank			51	100	-	-	-	-	-	-	-

