

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

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

| | Market Value (\$) | % of Portfolio | YTD (%) | 2023 (%) | 2022 (%) | 2021 (%) | 2020 (%) | 2019 (%) | 2018 (%) | 2017 (%) | 2016 (%) |
|--|----------------------|----------------|-------------|-------------|--------------|-------------|-------------|-------------|--------------|-------------|-------------|
| Total Fund Composite | 1,179,532,427 | 100.0 | 9.4 | 9.9 | -13.3 | 12.0 | 15.7 | 18.0 | -6.7 | 18.7 | 5.3 |
| Policy Index | | | 9.7 | 11.4 | -11.0 | 12.7 | 11.9 | 17.4 | -6.3 | 16.7 | 7.5 |
| Allocation Index | | | 9.9 | 10.5 | -11.4 | 12.4 | 11.6 | 16.8 | -6.3 | 17.2 | 8.2 |
| Actuarial Rate | | | 5.0 | 7.2 | 7.2 | 7.2 | 7.2 | 7.2 | 7.2 | 7.5 | 7.5 |
| All Public DB Plans Rank | | | 88 | 90 | 43 | 80 | 22 | 73 | 96 | 4 | 91 |
| Total Fixed Income | 205,599,269 | 17.4 | 5.2 | 6.3 | -11.0 | 0.1 | 8.1 | 8.9 | -1.3 | 6.9 | 7.2 |
| Bloomberg Global Aggregate Index (Hedged) | | | 4.4 | 7.1 | -11.2 | -1.4 | 5.6 | 8.2 | 1.8 | 3.0 | 3.9 |
| All Public DB Plans-Fixed Income Rank | | | 70 | 86 | 43 | 45 | 57 | 70 | 62 | 29 | 21 |
| Total Equity | 599,530,553 | 50.8 | 15.8 | 18.4 | -22.0 | 14.7 | 23.6 | 28.2 | -11.5 | 27.9 | 4.8 |
| MSCI AC World Index (Net) | | | 18.7 | 22.2 | -18.4 | 18.5 | 16.3 | 26.6 | -9.4 | 24.0 | 7.9 |
| All Public DB Plans-Total Equity Rank | | | 69 | 89 | 94 | 93 | 1 | 11 | 88 | 2 | 94 |
| Total Domestic Equity | 331,638,053 | 28.1 | 17.9 | 23.7 | -19.6 | 27.3 | 19.3 | 30.3 | -8.8 | 18.5 | 12.1 |
| Russell 3000 Index | | | 20.6 | 26.0 | -19.2 | 25.7 | 20.9 | 31.0 | -5.2 | 21.1 | 12.7 |
| All Public DB Plans-US Equity Rank | | | 65 | 49 | 81 | 17 | 43 | 47 | 92 | 92 | 58 |
| Total International Equity | 210,877,850 | 17.9 | 12.8 | 13.8 | -29.5 | -0.6 | 35.1 | 27.2 | -15.3 | 40.4 | -2.2 |
| MSCI AC World ex USA (Net) | | | 14.2 | 15.6 | -16.0 | 7.8 | 10.7 | 21.5 | -14.2 | 27.2 | 4.5 |
| All Public DB Plans-Intl Equity Rank | | | 51 | 86 | 99 | 94 | 1 | 8 | 71 | 1 | 98 |
| Total Global Equity | 57,014,651 | 4.8 | 15.4 | 7.7 | -6.6 | 18.8 | -2.7 | 23.9 | -10.8 | 24.3 | 6.1 |
| MSCI AC World Minimum Volatility Index (Net) | | | 15.4 | 7.7 | -10.3 | 13.9 | 2.7 | 21.1 | -1.6 | 17.9 | 7.4 |
| All Public DB Plans-Global Equity Rank | | | 45 | 100 | 3 | 22 | 94 | 74 | 47 | 64 | 57 |

