

Seattle City Employees' Retirement System

TOTAL FUND PERFORMANCE DETAIL (NET)

	QTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	7 Yrs (%)	Inception (%)	Inception Date	2018 (%)	2017 (%)	2016 (%)	2015 (%)	2014 (%)	% of Portfolio	Market Value (\$)
Total Fund	7.18	3.67	8.43	6.06	7.41	--	Jul-84	-3.77	15.74	8.41	0.09	5.32	100.00	2,900,402,192
Total Fund Policy Index	<u>7.75</u>	<u>3.91</u>	<u>8.54</u>	<u>6.13</u>	<u>7.78</u>	<u>8.71</u>	<u>Jul-84</u>	<u>-3.61</u>	<u>15.87</u>	<u>7.61</u>	<u>0.66</u>	<u>5.80</u>		
Over/Under	-0.57	-0.24	-0.11	-0.07	-0.37			-0.16	-0.13	0.80	-0.57	-0.48		
InvestorForce Public DB > \$1B Net Median	7.21	3.36	8.27	5.78	7.35	8.75	Jul-84	-3.99	15.55	7.66	-0.35	5.12		
Total Fund ex-Workout Portfolio	7.19	3.66	8.46	6.03	7.48	7.25	Jan-11	-3.79	15.81	8.32	0.05	5.26	100.00	2,896,047,976
Total Fund Policy Index	<u>7.75</u>	<u>3.91</u>	<u>8.54</u>	<u>6.13</u>	<u>7.78</u>	<u>7.73</u>	<u>Jan-11</u>	<u>-3.61</u>	<u>15.87</u>	<u>7.61</u>	<u>0.66</u>	<u>5.80</u>		
Over/Under	-0.56	-0.25	-0.08	-0.10	-0.30	-0.48		-0.18	-0.06	0.71	-0.61	-0.54		
InvestorForce Public DB > \$1B Net Median	7.21	3.36	8.27	5.78	7.35	7.05	Jan-11	-3.99	15.55	7.66	-0.35	5.12		
Public Equity	11.90	1.45	10.65	--	--	5.93	Jul-14	-10.28	23.75	9.64	-1.54	--	52.77	1,528,349,306
MSCI ACWI IMI w/US Gross (Blend)	<u>12.39</u>	<u>2.20</u>	<u>10.92</u>	<u>6.44</u>	<u>--</u>	<u>5.77</u>	<u>Jul-14</u>	<u>-9.81</u>	<u>24.32</u>	<u>8.72</u>	<u>-1.51</u>	<u>2.81</u>		
Over/Under	-0.49	-0.75	-0.27			0.16		-0.47	-0.57	0.92	-0.03			
InvestorForce Public DB > \$1 Billion Total Equity Net Median	12.00	1.30	10.60	6.30	8.69	5.78	Jul-14	-10.49	23.65	8.07	--	--		
US Equity	13.79	7.87	13.19	10.17	12.15	--	Apr-84	-5.88	20.65	13.18	0.44	12.93	23.01	666,304,331
Russell 3000 Index (Blend)	<u>14.04</u>	<u>8.77</u>	<u>13.48</u>	<u>9.99</u>	<u>11.77</u>	<u>10.91</u>	<u>Apr-84</u>	<u>-5.24</u>	<u>21.13</u>	<u>12.73</u>	<u>1.17</u>	<u>10.06</u>		
Over/Under	-0.25	-0.90	-0.29	0.18	0.38			-0.64	-0.48	0.45	-0.73	2.87		
InvestorForce Public DB > \$1 Billion US Equity Net Median	14.06	7.42	13.22	9.78	12.18	--	Apr-84	-6.20	20.91	12.83	--	--		
U.S. Equity Overlay Account													0.36	10,352,450
DFA US Small Cap Core	11.92	-0.53	--	--	--	9.05	Aug-16	-12.26	12.06	--	--	--	2.39	69,183,870
Russell 2000	<u>14.58</u>	<u>2.05</u>	<u>12.92</u>	<u>7.05</u>	<u>10.74</u>	<u>10.63</u>	<u>Aug-16</u>	<u>-11.01</u>	<u>14.65</u>	<u>21.31</u>	<u>-4.41</u>	<u>4.90</u>		
Over/Under	-2.66	-2.58				-1.58		-1.25	-2.59					
eV US Small Cap Core Equity Net Median	13.60	0.99	11.69	6.92	10.82	10.00	Aug-16	-11.15	14.38	19.51	-2.11	4.40		
RhumbLine Russell 1000	13.95	9.25	13.44	10.57	12.72	14.53	Jul-10	-4.80	21.60	11.96	0.84	13.21	20.32	588,549,207
Russell 1000	<u>14.00</u>	<u>9.30</u>	<u>13.52</u>	<u>10.63</u>	<u>12.79</u>	<u>14.62</u>	<u>Jul-10</u>	<u>-4.78</u>	<u>21.69</u>	<u>12.05</u>	<u>0.92</u>	<u>13.24</u>		
Over/Under	-0.05	-0.05	-0.08	-0.06	-0.07	-0.09		-0.02	-0.09	-0.09	-0.08	-0.03		
eV US Passive Large Cap Equity Net Median	13.62	9.41	13.25	10.83	12.75	14.45	Jul-10	-4.47	21.60	11.71	1.29	13.31		
U.S. Equity Transition Account													0.00	18,803

1. Total Fund Policy Index – Current: 51.5% MSCI ACWI IMI w/ USA Gross, 6% Custom Private Equity Index, 16.5% Bbg Barclays US Aggregate Index, 7% Custom Credit Index, 11% NCREIF ODCE Net (lagged), 5% HFRI FoF Composite Index, 3% CPI+3%. See appendix for complete history.

2. MSCI ACWI IMI w/ US Gross (Blend) – 7/1/2015-current: MSCI AWCI IMI w/ USA Gross Index; 7/31/14-6/30/15: 29.4% Russell 3000, 19.6% CBOE S&P 500 BuyWrite, 51% MSCI ACWI ex US IMI Index; inception-6/30/2014 – 43.1% Russell 3000, 10.3% CBOE S&P 500 BuyWrite, 46.6% MSCI ACWI ex US IMI Index.

3. Russell 3000 Index (Blend) – 7/1/2015-current: Russell 3000; 7/31/14-6/30/15: 60% Russell 3000, 40% CBOE S&P 500 BuyWrite; 11/30/12-6/30/2014: 81% Russell 3000, 19% CBOE S&P 500 BuyWrite; inception-10/31/2012: Russell 3000.



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Non-US Equity	10.60	-4.74	8.82	2.94	5.37	--	Jan-94	-14.75	29.40	5.38	-3.91	-5.67	19.89	575,945,270
<i>MSCI ACWI X-US IMI Net (Blend)</i>	<u>10.31</u>	<u>-4.96</u>	<u>7.94</u>	<u>2.66</u>	<u>5.08</u>	<u>4.83</u>	<i>Jan-94</i>	<u>-14.76</u>	<u>27.81</u>	<u>4.41</u>	<u>-4.60</u>	<u>-3.89</u>		
Over/Under	0.29	0.22	0.88	0.28	0.29			0.01	1.59	0.97	0.69	-1.78		
<i>InvestorForce Public DB > \$1 Billion Global ex-US Equity Net Median</i>	10.51	-5.00	7.89	3.03	5.45	5.29	<i>Jan-94</i>	-14.56	28.77	4.09	--	--		
Non-U.S. Equity Overlay Account													0.40	11,571,680
Emerging Markets Overlay Account													0.00	0
BlackRock MSCI World ex-US	10.53	-2.65	7.69	2.55	--	4.87	<i>Mar-13</i>	-13.77	24.65	3.17	-2.75	-4.07	11.50	332,917,591
<i>MSCI World X-US Net</i>	<u>10.45</u>	<u>-3.14</u>	<u>7.29</u>	<u>2.20</u>	<u>5.28</u>	<u>4.52</u>	<i>Mar-13</i>	<u>-14.09</u>	<u>24.21</u>	<u>2.75</u>	<u>-3.04</u>	<u>-4.32</u>		
Over/Under	0.08	0.49	0.40	0.35		0.35		0.32	0.44	0.42	0.29	0.25		
<i>eV All ACWI ex-US Equity Net Median</i>	11.14	-5.94	7.73	3.25	6.07	5.61	<i>Mar-13</i>	-15.75	29.93	0.97	-0.42	-3.44		
DFA Intl Small Cap	9.92	-11.09	6.73	3.05	6.97	10.83	<i>May-03</i>	-19.42	30.24	5.80	5.91	-6.30	2.56	74,156,152
<i>MSCI World X-US Small (Blend)</i>	<u>10.93</u>	<u>-8.66</u>	<u>7.28</u>	<u>3.69</u>	<u>7.04</u>	<u>10.16</u>	<i>May-03</i>	<u>-18.07</u>	<u>31.04</u>	<u>4.32</u>	<u>5.46</u>	<u>-5.35</u>		
Over/Under	-1.01	-2.43	-0.55	-0.64	-0.07	0.67		-1.35	-0.80	1.48	0.45	-0.95		
<i>eV ACWI ex-US Small Cap Equity Net Median</i>	11.65	-9.83	7.66	5.04	8.35	11.59	<i>May-03</i>	-18.46	34.40	0.41	8.04	-3.02		
City of London	10.54	-5.54	--	--	--	0.48	<i>Oct-17</i>	-14.20	--	--	--	--	2.07	59,894,155
<i>MSCI Emerging Market IMI Net</i>	<u>9.68</u>	<u>-7.97</u>	<u>10.08</u>	<u>3.45</u>	<u>2.68</u>	<u>0.22</u>	<i>Oct-17</i>	<u>-15.05</u>	<u>36.83</u>	<u>9.90</u>	<u>-13.86</u>	<u>-1.79</u>		
Over/Under	0.86	2.43				0.26		0.85						
<i>eV Emg Mkts Equity Net Median</i>	10.27	-8.63	9.86	3.70	3.32	-0.74	<i>Oct-17</i>	-16.16	37.10	8.21	-12.86	-0.81		
ABS Emerging Markets	11.43	-6.75	--	--	--	-1.62	<i>Dec-17</i>	-15.04	--	--	--	--	3.38	97,846,163
<i>MSCI Emerging Market IMI Net</i>	<u>9.68</u>	<u>-7.97</u>	<u>10.08</u>	<u>3.45</u>	<u>2.68</u>	<u>-2.61</u>	<i>Dec-17</i>	<u>-15.05</u>	<u>36.83</u>	<u>9.90</u>	<u>-13.86</u>	<u>-1.79</u>		
Over/Under	1.75	1.22				0.99		0.01						
<i>eV Emg Mkts Equity Net Median</i>	10.27	-8.63	9.86	3.70	3.32	-2.92	<i>Dec-17</i>	-16.16	37.10	8.21	-12.86	-0.81		

4. MSCI ACWI X-US IMI Net (Blend) – 12/1/2012-current: MSCI ACWI X-US IMI Net; inception-11/30/2012: MSCI EAFE Net Index.

5. MSCI World X-US Small (Blend) – 7/1/2005-current: MSCI World x-US Small; inception-6/30/2005: MSCI EAFE Small.



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Global Equity	10.22	0.13	9.29	--	--	4.68	May-15	-10.82	20.89	12.65	--	--	9.88	286,099,705
MSCI ACWI w/US Gross (Blend)	<u>12.26</u>	<u>2.91</u>	<u>11.01</u>	<u>5.59</u>	--	<u>6.42</u>	May-15	<u>-9.15</u>	<u>24.35</u>	<u>8.23</u>	<u>0.70</u>	<u>-4.32</u>		
Over/Under	-2.04	-2.78	-1.72			-1.74		-1.67	-3.46	4.42				
PIMCO RAE Fundamental Global	9.45	-2.63	9.67	3.52	--	6.56	Feb-13	-11.83	22.41	14.50	-3.83	-6.47	5.10	147,808,448
MSCI ACWI w/US Gross (Blend)	<u>12.26</u>	<u>2.91</u>	<u>11.01</u>	<u>5.59</u>	--	<u>7.09</u>	Feb-13	<u>-9.15</u>	<u>24.35</u>	<u>8.23</u>	<u>0.70</u>	<u>-4.32</u>		
Over/Under	-2.81	-5.54	-1.34	-2.07		-0.53		-2.68	-1.94	6.27	-4.53	-2.15		
eV All Global Equity Net Median	12.42	2.69	9.51	6.39	8.90	8.47	Feb-13	-9.43	23.01	5.92	-0.58	4.00		
Parametric Delta Shift	11.05	3.26	8.88	8.22	--	11.15	Dec-12	-9.70	19.24	8.73	2.82	13.94	4.78	138,291,258
MSCI World with USA Gross (Blend)	<u>12.65</u>	<u>4.61</u>	<u>11.29</u>	<u>8.38</u>	<u>8.22</u>	<u>9.12</u>	Dec-12	<u>-8.20</u>	<u>23.08</u>	<u>9.77</u>	<u>3.82</u>	<u>5.64</u>		
Over/Under	-1.60	-1.35	-2.41	-0.16		2.03		-1.50	-3.84	-1.04	-1.00	8.30		
eV All Global Equity Net Median	12.42	2.69	9.51	6.39	8.90	9.32	Dec-12	-9.43	23.01	5.92	-0.58	4.00		
Core Fixed Income	3.07	4.66	2.61	3.01	3.12	--	Apr-84	-0.11	3.63	4.64	0.28	5.54	19.09	552,710,915
BBgBarc US Aggregate TR (Blend)	<u>2.94</u>	<u>4.48</u>	<u>2.43</u>	<u>2.87</u>	<u>2.79</u>	<u>7.21</u>	Apr-84	<u>0.01</u>	<u>3.54</u>	<u>3.91</u>	<u>0.43</u>	<u>5.56</u>		
Over/Under	0.13	0.18	0.18	0.14	0.33			-0.12	0.09	0.73	-0.15	-0.02		
eV US Core Fixed Inc Net Median	3.17	4.39	2.18	2.78	2.68	6.92	Apr-84	-0.21	3.78	3.09	0.55	5.65		
Fixed Income Overlay Account													1.13	32,689,016
PIMCO Total Return	3.18	4.91	3.28	3.07	3.14	3.96	Dec-09	0.14	4.16	5.12	-0.39	4.97	9.04	261,682,497
BBgBarc US Aggregate TR (Blend)	<u>2.94</u>	<u>4.48</u>	<u>2.43</u>	<u>2.87</u>	<u>2.79</u>	<u>3.59</u>	Dec-09	<u>0.01</u>	<u>3.54</u>	<u>3.91</u>	<u>0.43</u>	<u>5.56</u>		
Over/Under	0.24	0.43	0.85	0.20	0.35	0.37		0.13	0.62	1.21	-0.82	-0.59		
eV US Core Fixed Inc Net Median	3.17	4.39	2.18	2.78	2.68	3.52	Dec-09	-0.21	3.78	3.09	0.55	5.65		
Pugh Core	3.03	4.36	2.05	2.77	2.57	--	Nov-94	-0.45	3.99	2.65	0.58	6.08	8.92	258,339,402
Barclays US Aggregate Index	<u>2.94</u>	<u>4.48</u>	<u>2.03</u>	<u>2.74</u>	<u>2.48</u>	<u>5.49</u>	Nov-94	<u>0.01</u>	<u>3.54</u>	<u>2.65</u>	<u>0.55</u>	<u>5.97</u>		
Over/Under	0.09	-0.12	0.02	0.03	0.09			-0.46	0.45	0.00	0.03	0.11		
eV US Core Fixed Inc Net Median	3.17	4.39	2.18	2.78	2.68	5.58	Nov-94	-0.21	3.78	3.09	0.55	5.65		

6. MSCI ACWI w/US Gross (Blend) – 5/1/2015–current: MSCI ACWI w/USA Gross; inception-4/30/2015: MSCI World ex US.

7. SMI World with USA Gross (Blend) – 4/1/2016–current: MSCI World with USA Gross Index; 7/1/2015–3/31/2016 S&P 500 Index; inception–6/30/2015 CBOE S&P 500 BuyWrite.

8. Bbg Barclays US Aggregate (Blend) – 1/1/2017–current: Bloomberg Barclays US Aggregate Index; 1989–12/31/2016; inception–1989: Barclays US Universal Index.



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Credit Fixed Income	5.34	3.28	6.36	--	--	3.70	Jun-15	-1.92	7.87	9.79	--	--	6.98	202,221,129
<i>Custom Credit Index</i>	<u>5.45</u>	<u>3.39</u>	<u>6.78</u>	--	--	<u>4.46</u>	<i>Jun-15</i>	<u>-1.44</u>	<u>7.21</u>	<u>13.00</u>	--	--		
Over/Under	-0.11	-0.11	-0.42			-0.76		-0.48	0.66	-3.21				
ARES Institutional Credit Fund	5.73	4.17	--	--	--	4.84	Aug-16	-1.99	6.49	--	--	--	4.96	143,691,128
<i>ARES Custom Blend</i>	<u>5.58</u>	<u>4.64</u>	--	--	--	<u>5.73</u>	<i>Aug-16</i>	<u>-0.57</u>	<u>5.86</u>	--	--	--		
Over/Under	0.15	-0.47				-0.89		-1.42	0.63					
Ashmore EM Blended Debt	5.52	-1.62	--	--	--	3.62	Mar-17	-5.67	--	--	--	--	1.45	41,863,696
<i>Ashmore Custom Blend</i>	<u>4.56</u>	<u>-0.94</u>	--	--	--	<u>3.67</u>	<i>Mar-17</i>	<u>-4.45</u>	<u>11.82</u>	--	--	--		
Over/Under	0.96	-0.68				-0.05		-1.22						
<i>eV All Emg Mkts Fixed Inc Net Median</i>	5.42	0.08	5.33	3.43	3.46	3.45	Mar-17	-5.89	12.47	10.23	-3.84	0.55		
Bluebay Europe Direct Lending	2.56	7.82	9.76	--	--	8.52	Feb-16	7.21	12.30	--	--	--	0.44	12,863,128
Bluebay Europe Direct Lending III	0.00	--	--	--	--	-0.39	Aug-18	--	--	--	--	--	0.13	3,803,178
Private Equity	1.45	22.21	13.57	7.25	7.22	--	Apr-07	24.51	8.52	5.37	2.16	-2.50	7.84	227,159,414
<i>Custom Private Equity Index</i>	<u>1.71</u>	<u>15.36</u>	<u>14.40</u>	<u>10.95</u>	<u>15.67</u>	<u>10.21</u>	<i>Apr-07</i>	<u>19.98</u>	<u>16.18</u>	<u>6.66</u>	<u>5.52</u>	<u>16.83</u>		
Over/Under	-0.26	6.85	-0.83	-3.70	-8.45			4.53	-7.66	-1.29	-3.36	-19.33		
Real Estate	0.30	5.42	7.17	9.54	9.64	--	Jan-94	7.21	7.69	9.72	13.47	10.64	10.63	307,816,015
<i>NCREIF ODCE (Lagged)</i>	<u>1.52</u>	<u>7.36</u>	<u>7.27</u>	<u>9.46</u>	<u>10.30</u>	<u>8.83</u>	<i>Jan-94</i>	<u>7.71</u>	<u>6.69</u>	<u>9.09</u>	<u>13.86</u>	<u>11.87</u>		
Over/Under	-1.22	-1.94	-0.10	0.08	-0.66			-0.50	1.00	0.63	-0.39	-1.23		
Core Real Estate	0.68	6.07	7.09	--	--	9.03	Jul-14	7.48	7.24	9.31	12.46	--	9.95	288,138,599
Heitman American Real Estate	0.54	6.54	7.48	--	--	8.50	Dec-14	7.90	7.50	10.41	10.61	--	2.42	70,056,808
AEW Core Property	1.69	5.88	6.80	8.44	--	8.63	Jan-14	6.06	6.83	9.13	12.33	9.33	2.60	75,195,884
JPM Strategic Property	0.23	5.95	7.06	9.14	--	9.57	Nov-13	8.03	7.34	8.87	13.43	11.55	4.93	142,885,907
Non-Core Real Estate	-4.90	-2.64	7.25	--	--	10.65	Jul-14	4.30	12.18	13.63	20.26	--	0.68	19,677,417

9. Custom Credit Index – 40% BofA Merrill Lynch US High Yield Master II Index, 40% Credit Suisse Leveraged Loan Index, 10% JP Morgan Emerging Markets Bond Index Global Diversified Composite; 10% JP Morgan GBI-Emerging Markets Global Diversified USD Index.

10. ARES Custom Blend– 50% BofA Merrill Lynch US High Yield Constrained Index, 50% Credit Suisse Leveraged Loan Index.

11. Ashmore Custom Blend – 50% JP Morgan Emerging Markets Bond Index Global Diversified Composite, 25% JPM ELMI+, 25% JP Morgan GBI-Emerging Markets Global Diversified USD Index.

12. Private Equity returns are lagged one quarter.13. Custom Private Equity Index – Current: 100% Burgiss All Private Equity Universe pooled average 2014+ vintage.

13. Custom Private Equity Index - Current 100% Burgiss All Private Equity Universe pooled average 2014+ vintage.

14. Real Estate returns are lagged one quarter.

15. NCREIF ODCE (Lagged) (Blend) – 7/1/2014-current: NCREIF ODCE Net (qtr lagged); 7/1/2007-6/30/2014: NCREIF ODCE (qtr lagged); inception-6/30/2007: NCREIF Property Index (qtr lagged).



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TOTAL FUND PERFORMANCE DETAIL (NET)

	QTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	7 Yrs (%)	Inception (%)	Inception Date	2018 (%)	2017 (%)	2016 (%)	2015 (%)	2014 (%)	% of Portfolio	Market Value (\$)
Infrastructure	-1.08	4.90	7.72	--	--	7.30	Feb-16	9.97	4.52	--	--	--	0.82	23,725,627
CPI + 3% (Seasonally Adjusted)	<u>1.31</u>	<u>4.91</u>	<u>5.27</u>	<u>4.54</u>	<u>4.55</u>	<u>5.15</u>	Feb-16	<u>5.00</u>	<u>5.17</u>	<u>5.14</u>	<u>3.68</u>	<u>3.68</u>		
Over/Under	-2.39	-0.01	2.45			2.15		4.97	-0.65					
Diversifying Strategies	-1.51	-14.64	-2.94	-1.43	1.16	5.42	Jan-99	-15.18	8.12	-0.14	0.18	5.17	1.84	53,304,501
HFRI Fund of Funds Composite Index	<u>4.62</u>	<u>0.15</u>	<u>3.94</u>	<u>2.20</u>	<u>3.10</u>	<u>4.39</u>	Jan-99	<u>-4.02</u>	<u>7.77</u>	<u>0.51</u>	<u>-0.27</u>	<u>3.36</u>		
Over/Under	-6.13	-14.79	-6.88	-3.63	-1.94	1.03		-11.16	0.35	-0.65	0.45	1.81		
AQR Multi Strategy Fund XVI	-1.51	-14.64	--	--	--	-3.67	Oct-16	-15.18	8.16	--	--	--	1.84	53,304,501
91 Day T-Bills	<u>0.59</u>	<u>2.15</u>	<u>1.23</u>	<u>0.76</u>	<u>0.56</u>	<u>1.42</u>	Oct-16	<u>1.94</u>	<u>0.92</u>	<u>0.30</u>	<u>0.04</u>	<u>0.02</u>		
Over/Under	-2.10	-16.79				-5.09		-17.12	7.24					
Cash + Overlay with Collateral Offset													0.03	761,068
Workout	1.55	10.19	-2.76	11.56	0.93	-2.11	Jan-11	11.09	-12.91	30.70	8.20	39.26	0.15	4,354,215

16. Cash + Overlay with Collateral Offset may be negative due to trade date vs. settlement date accounting.

