

FMPTF - DB 60% Equity Allocation

Rates of Return Summary

For the Periods Ending September 30, 2019

	Market Value (\$000s)	Actual Allocation (%)	3 Months (%)	YTD (%)	FYTD (%)	3 Years (%)	5 Years (%)	10 Years (%)
Total Portfolio * 1	425,930	100.00	0.63	14.76	5.40	8.71	6.78	8.11
Target Index 2			1.00	13.73	4.84	8.06	6.95	8.67
Cash and Equivalents	3,716	0.87						
Capital City Cash *	3,716	0.87	0.21	--	--	--	--	--
US T-Bills 90 Day			0.57	1.81	2.39	1.54	0.98	0.54
Fixed Income	122,302	28.71						
Core Bonds								
FIMVT Broad Market High Quality Bond Fund *	61,455	14.43	1.94	6.79	9.00	2.36	2.62	2.92
BloomBar US Aggregate A+			2.11	7.60	9.78	2.58	3.13	3.44
Core Plus Bonds								
FIMVT Core Plus Fixed Income Fund * 3	60,847	14.29	-1.00	3.63	4.64	3.40	2.00	--
BloomBar Multiverse			0.63	6.45	7.54	1.81	2.14	2.55
Equity	258,458	60.68						
US Equity	196,880	46.22						
US Large Cap Equity * 4	147,808	34.70	1.30	22.91	5.01	13.33	10.11	12.71
Russell 1000			1.42	20.53	3.87	13.19	10.62	13.23
FIMVT Diversified Large Cap Equity Portfolio *	147,808	34.70	1.27	22.98	4.99	--	--	--
Russell 1000			1.42	20.53	3.87	13.19	10.62	13.23
US Small/Mid Cap Equity								
FIMVT Diversified SMID Cap Equity Portfolio * 5	49,072	11.52	2.72	29.74	8.31	16.74	15.34	16.08
SMID Benchmark 6			-1.28	17.72	-4.04	9.51	8.57	12.13

FYTD: Fiscal year ending September.

* Net of fee return data.

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Non-US Equity								
FMIVT International Equity Portfolio * 7	61,578	14.46	-2.76	13.17	-1.38	6.02	2.89	2.63
MSCI ACWI ex US			-1.70	12.06	-0.72	6.85	3.39	4.93
Core Real Estate								
	41,454	9.73						
FMIVT Core Real Estate Portfolio * 8	41,454	9.73	1.30	4.43	6.48	--	--	--
NFI ODCE Net			1.08	3.08	4.65	6.34	8.35	9.84

Notes:

- Market values and Total Portfolio performance includes all fees and expenses. Beginning July 2008 and ending September 2010, the net of fee performance includes the impact of securities lending activity, which may increase or decrease the total expenses of the portfolio.
- Target Index: Effective October 2017, the index consists of 30.0% Bloomberg US Aggregate, 34.0% S&P 500, 11.0% Russell 2500, 15.0% MSCI ACWI ex US, 10.0% NFI ODCE Net.
- The performance inception date of the FMIVT Core Plus Fixed Income Fund is 4/1/2014.
- Represents the FMPTF Large Cap Equity Composite net of fees returns.
- Custom Index consists of the Russell 2500 beginning June 1, 2010 and prior to that the Russell 2000.
- SMID Benchmark: Effective June 2010, the index consists of 100% Russell 2500.
- Wells Capital EM was added to the portfolio in October 2017. Portfolio renamed and manager changed in October 2014 and April 2011.
- The performance inception date of the FMIVT Core Real Estate Portfolio is 4/1/2018.

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