

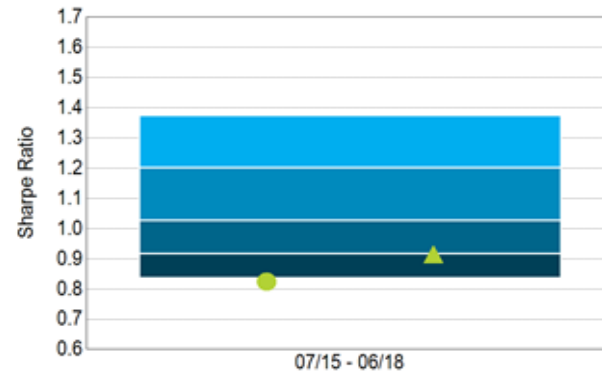
San Jose Federated City Employees' Retirement System

Statistics Summary

3 Years Ending June 30, 2018

	Sharpe Ratio	Sharpe Ratio Rank
Total Fund Aggregate	0.82	99
Policy Benchmark	0.91	81

Sharpe Ratio vs. InvMetrics Public DB > \$1B Net



Total Fur
Policy

● Total Fund Aggregate
Value (Rank)

0.8 (99)

▲ Policy Benchmark
Value (Rank)

0.9 (81)

Universe

5th %tile

1.4

25th %tile

1.2

Median

1.0

75th %tile

0.9

95th %tile

0.8

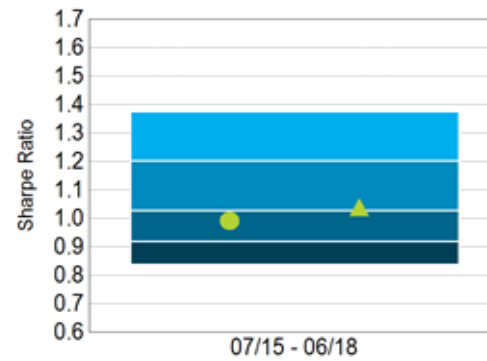
City of San Jose Police and Fire Department Retirement Plan

Statistics Summary

3 Years Ending June 30, 2018

	Sharpe Ratio	Sharpe Ratio Rank
nd	0.99	59
r Benchmark	1.04	48

Sharpe Ratio vs. InvMetrics Public DB > \$1B Net



● Total Fund Value (Rank)	1.0 (59)
▲ Policy Benchmark Value (Rank)	1.0 (48)
Universe	
5th %tile	1.4
25th %tile	1.2
Median	1.0
75th %tile	0.9
95th %tile	0.8