

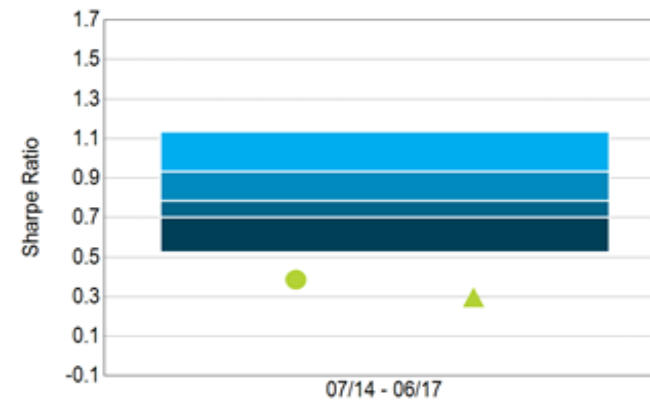
San Jose Federated City Employees' Retirement System

Statistics Summary

3 Years Ending June 30, 2017

	Sharpe Ratio	Sharpe Ratio Rank
Total Fund Aggregate	0.39	99
Policy Benchmark	0.30	99

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



Total Fund Aggregate
Value (Rank)

0.4 (99)



Policy Benchmark
Value (Rank)

0.3 (99)

Universe

5th %tile

1.1

25th %tile

0.9

Median

0.8

75th %tile

0.7

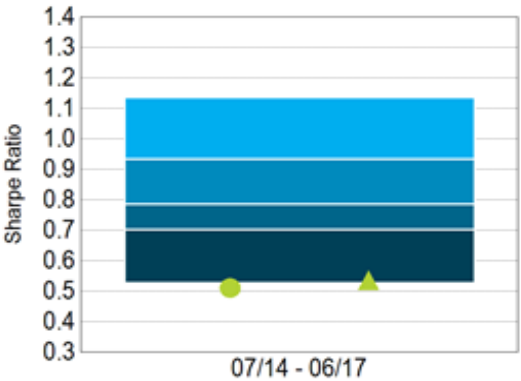
95th %tile

0.5

City of San Jose Police and Fire Department Retirement Plan

Statistics Summary		
3 Years Ending June 30, 2017		
	Sharpe Ratio	Sharpe Ratio Rank
Total Fund	0.51	98
Policy Benchmark	0.54	93

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



● Total Fund Value (Rank) 0.5 (98)

▲ Policy Benchmark Value (Rank) 0.5 (93)

Universe
5th %tile 1.1
25th %tile 0.9
Median 0.8
75th %tile 0.7
95th %tile 0.5