

San Jose Police and Fire

Year	Quantitative Component (rolling 3-year period, net of fees)	
	Portfolio Excess Return vs Benchmark (Alpha)	
FY 6.30.22		0.5045
FY 6.30.21		0.3469
FY 6.30.20		-0.21
FY 6.30.19		-0.2284
FY 6.30.18		-0.7595
FY 6.30.17		-0.4456
	Portfolio Excess Return vs Discount Rate (Absolute)*	
FY 6.30.22		0.7143
FY 6.30.21		4.1054
FY 6.30.20		-2.0016
FY 6.30.19		0.1972
FY 6.30.18		-1.5163
FY 6.30.17		-4.2398
	Excess Risk Adjusted Return (Sharpe Ratio)	
FY 6.30.22		0.07
FY 6.30.21		0.06
FY 6.30.20		-0.01
FY 6.30.19		0.005
FY 6.30.18		-0.05
FY 6.30.17		-0.03

Return	Discount Rate		
	7.3393	6.625	0.7143
	10.7304	6.625	4.1054
	4.7484	6.75	-2.0016
	6.9472	6.75	0.1972
	5.2337	6.75	-1.5163
	2.6352	6.875	-4.2398
Rank			
	20		
	20		
	43		
	54		
	59		
	98		

San Jose Federated

Year	Quantitative Component (rolling 3-year period, net of fees)	
	Portfolio Excess Return vs Benchmark (Alpha)	
FY 6.30.22		0.5039
FY 6.30.21		0.4104
FY 6.30.20		-0.4822
FY 6.30.19		-0.5891
FY 6.30.18		-1.3806
FY 6.30.17		-0.0572

Portfolio Excess Return vs Discount Rate (Absolute)*		Return	Discount Rate	
FY 6.30.22	1.9434	8.5684	6.625	1.9434
FY 6.30.21	5.1321	11.7571	6.625	5.1321
FY 6.30.20	-2.1635	4.5865	6.75	-2.1635
FY 6.30.19	-0.8619	5.8881	6.75	-0.8619
FY 6.30.18	-2.5638	4.1862	6.75	-2.5638
FY 6.30.17	-4.9975	1.8775	6.875	-4.9975
Excess Risk Adjusted Return (Sharpe Ratio)		Rank		
FY 6.30.22	0.05	13		
FY 6.30.21	0.05	20		
FY 6.30.20	-0.06	54		
FY 6.30.19	-0.05	98		
FY 6.30.18	-0.09	99		
FY 6.30.17	0.09	99		