

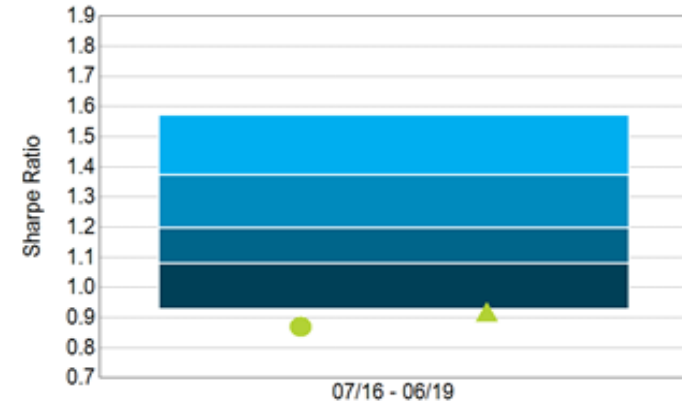
San Jose Federated City Employees' Retirement System

Statistics Summary

3 Years Ending June 30, 2019

	Sharpe Ratio	Sharpe Ratio Rank
Total Fund Aggregate	0.87	98
Policy Benchmark	0.92	96

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



● Total Fund Aggregate
Value (Rank)

0.9 (98)

▲ Policy Benchmark
Value (Rank)

0.9 (96)

Universe

5th %tile
25th %tile
Median
75th %tile
95th %tile

1.6
1.4
1.2
1.1
0.9

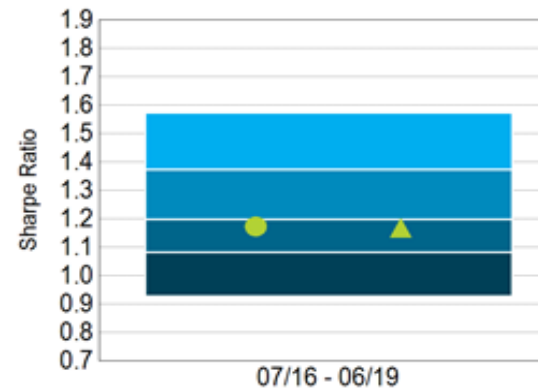
City of San Jose Police and Fire Department Retirement Plan

Statistics Summary

3 Years Ending June 30, 2019

	Sharpe Ratio	Sharpe Ratio Rank
Total Fund	1.17	54
Policy Benchmark	1.17	54

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



● Total Fund
Value (Rank)

1.2 (54)

▲ Policy Benchmark
Value (Rank)

1.2 (54)

Universe

5th %tile

1.6

25th %tile

1.4

Median

1.2

75th %tile

1.1

95th %tile

0.9