

Investment performance FY 2013-2018

Combined funds performance

2013: 14.2%

2014: 18.6%

2015: 4.4%

2016: -0.1%

2017: 15.1%

2018: 10.3%

Three year: 8.3%

Five year: 9.5%

10 year: 7.8%

Composite index performance

2013: 12.9%

2014: 18.0%

2015: 4.0%

2016: 1.1%

2017: 14.4%

2018: 9.7%

Three year: 8.3%

Five year: 9.3%

10 year: 7.4%

Portfolio distribution: Policy asset mix as of June 30, 2018

Public equity (domestic and international): 65.0%

Private markets: 25.0%

Fixed income: 16.0%

Treasuries: 8.0%

Cash: 2.0%

Portfolio distribution: Actual asset mix as of June 30, 2018

Public equity (domestic and international): 60.7%

Fixed income: 15.7%

Private markets: 13.8%

Treasuries: 8.6%

Cash: 1.2%