

Investment Performance of Various Portfolio Options

As of June 30, 2017								
Pension Portfolio	Asset Allocation				Investment Returns			
	Equity	Fixed Income	Other Assets (R.E. & Commodities)	Cash	1Yr	3Yr	6Yr	9Yr
PARS -Conservative	15%	80%		5%	6.7%	3.7%	4.5%	5.9%
PARS - Moderately Conservative	30%	65%		5%	9.5%	4.9%	6.2%	7.6%
PARS - Moderate	50%	45%		5%	13.2%	11.2%	10.6%	10.9%
PARS - Balanced	60%	35%		5%	15.5%	7.4%	9.5%	10.3%
PARS - Capital Appreciation	75%	20%		5%	16.7%	-.5%	6.4%	8.2%
CalPERS	56.3%	19.4%	19.5%	4.8%	11.2%	4.7%	7.6%	6.3%