



Los Angeles

Fire and Police Pensions

Investment Rolling Rate of Returns

As of June 30, 2018

Fiscal Year	1 Year	3 Years	5 Years	10 Years	15 Years	20 Years	25 Years	30 Years
1981-82	6.20%							
1982-83	46.90%							
1983-84	-5.90%	13.65%						
1984-85	25.30%	20.09%						
1985-86	26.60%	14.29%	18.42%					
1986-87	14.20%	21.90%	20.15%					
1987-88	0.30%	13.19%	11.32%					
1988-89	16.00%	9.94%	16.08%					
1989-90	10.50%	8.74%	13.20%					
1990-91	4.80%	10.34%	9.00%	13.61%				
1991-92	14.00%	9.70%	8.96%	14.42%				
1992-93	16.00%	11.49%	12.18%	11.75%				
1993-94	3.50%	11.03%	9.65%	12.82%				
1994-95	14.59%	11.22%	10.45%	11.82%				
1995-96	14.56%	10.76%	12.43%	10.70%	13.22%			
1996-97	18.52%	15.88%	13.31%	11.12%	14.05%			
1997-98	17.48%	16.84%	13.60%	12.89%	12.36%			
1998-99	16.04%	17.34%	16.23%	12.89%	13.94%			
1999-00	16.30%	16.60%	16.57%	13.47%	13.38%			
2000-01	-10.00%	6.69%	11.08%	11.75%	10.83%	12.68%		
2001-02	-7.97%	-1.24%	5.60%	9.39%	9.25%	11.88%		
2002-03	5.47%	-4.41%	3.35%	8.35%	9.61%	10.04%		
2003-04	16.92%	4.31%	3.50%	9.68%	9.67%	11.24%		
2004-05	10.07%	10.72%	2.37%	9.24%	9.64%	10.52%		
2005-06	12.48%	13.12%	7.04%	9.04%	10.16%	9.87%	11.53%	
2006-07	18.50%	13.63%	12.59%	9.04%	10.44%	10.07%	12.02%	
2007-08	-4.65%	8.32%	10.34%	6.79%	9.01%	9.79%	10.10%	
2008-09	-19.97%	-3.30%	2.28%	2.89%	7.16%	7.78%	9.39%	
2009-10	13.72%	-4.62%	2.95%	2.66%	7.10%	7.93%	8.96%	
2010-11	22.09%	3.58%	4.66%	5.84%	7.56%	8.76%	8.81%	10.35%
2011-12	1.89%	12.26%	1.54%	6.92%	6.48%	8.15%	8.31%	10.20%
2012-13	13.01%	12.02%	5.05%	7.66%	6.21%	8.01%	8.83%	9.24%
2013-14	17.85%	10.71%	13.51%	7.75%	6.31%	8.71%	8.90%	10.06%
2014-15	4.15%	11.52%	11.53%	7.15%	5.54%	8.19%	8.64%	9.39%
2015-16	1.18%	7.49%	7.42%	6.03%	6.36%	7.52%	8.49%	8.57%
2016-17	13.27%	6.08%	9.72%	5.55%	7.85%	7.28%	8.46%	8.54%
2017-18	9.91%	8.00%	9.11%	7.06%	8.14%	6.92%	8.23%	8.87%