

49 Year History of PSERS Fiscal Year Rates of Return 1971 to 2019

Summary

43 of 49 years were positive

26 years were above 10%

5 years were above 20%

6 of 49 years were negative

1 year was below -20%

Year Ended 6/30	Investment Return *	Year Ended 6/30	Investment Return *	Year Ended 6/30	Investment Return *
2019	6.68%	2002	-5.26%	1986	21.5%
2018	9.27%	2001*	-7.4%	1985	26.0%
2017	10.14%	2000	12.2%	1984	1.0%
2016	1.29%	1999	12.4%	1983	37.3%
2015	3.04%	1998	16.0%	1982	5.4%
2014	14.91%	1997	19.1%	1981	-0.4%
2013	7.96%	1996	17.9%	1980	1.3%
2012	3.43%	1995	17.1%	1979	7.1%
2011	20.37%	1994	1.9%	1978	2.0%
2010	14.59%	1993	13.3%	1977	10.8%
2009	-26.54%	1992	14.2%	1976	11.4%
2008	-2.82%	1991	8.1%	1975	11.3%
2007	22.93%	1990	9.2%	1974	-7.4%
2006	15.26%	1989	13.8%	1973	5.5%
2005	12.87%	1988	2.6%	1972	12.3%
2004	19.67%	1987	12.7%	1971	15.5%
2003	2.74%				

Over the past 10 years ending June 30, 2019 PSERS earned an annualized average rate of return of 9.02%.

Over the past 25 years ending June 30, 2019 PSERS earned an annualized average rate of return of 8.08%, which is above the Fund's actuarial rate of return for the same period.

Over the past 30 years ending June 30, 2019 PSERS earned an annualized average rate of return of 8.25%.

* Prior to 2002 all returns are Gross of Fees