

## CFNEM GENERAL INVESTMENT POOL

Investment Pool Rate of Return - **by Calendar Year** - as of December 31, 2017

**Data from FIMS - FACTS Investment Performance Report\***

	<u>Beginning Value</u>	<u>Receipts/ Disbursements</u>	<u>Net Investment Return</u>	<u>Ending Value</u>	<u>Rate of Return</u>
Total Pool Performance - 2000	\$ 11,317,206.76	\$ 310,602.53	\$ 256,550.96	\$ 11,884,360.25	2.2362%
Total Pool Performance - 2001	\$ 11,884,360.25	\$ 920,225.61	\$ (498,344.96)	\$ 12,306,240.90	-4.0370%
Total Pool Performance - 2002	\$ 12,306,240.90	\$ (987,506.58)	\$ (1,584,513.43)	\$ 9,734,220.89	-13.4139%
Total Pool Performance - 2003	\$ 9,734,220.89	\$ (185,000.00)	\$ 2,314,100.99	\$ 11,863,321.88	24.0009%
Total Pool Performance - 2004	\$ 11,863,321.88	\$ 265,371.83	\$ 1,280,351.61	\$ 13,409,045.32	10.6731%
Total Pool Performance - 2005	\$ 13,409,045.32	\$ 1,279,461.08	\$ 849,536.60	\$ 15,538,043.00	6.0471%
Total Pool Performance - 2006	\$ 15,538,043.00	\$ (265,480.95)	\$ 2,310,717.61	\$ 17,583,279.66	14.9995%
Total Pool Performance - 2007	\$ 17,583,279.66	\$ (381,384.03)	\$ 1,454,639.79	\$ 18,656,535.42	8.3636%
Total Pool Performance - 2008	\$ 18,656,535.42	\$ 361,856.91	\$ (5,404,504.88)	\$ 13,613,887.45	-28.6902%
Total Pool Performance - 2009	\$ 13,613,887.45	\$ (503,647.81)	\$ 2,872,874.95	\$ 15,983,114.59	21.5002%
Total Pool Performance - 2010	\$ 15,983,114.59	\$ (552,762.63)	\$ 2,007,222.31	\$ 17,437,574.27	12.7794%
Total Pool Performance - 2011	\$ 17,437,574.27	\$ 139,248.61	\$ 68,760.28	\$ 17,645,583.16	0.3928%
Total Pool Performance - 2012	\$ 17,645,583.16	\$ (184,770.28)	\$ 2,342,298.32	\$ 19,803,111.20	13.3440%
Total Pool Performance - 2013	\$ 19,803,111.20	\$ 1,044,575.74	\$ 4,560,517.98	\$ 25,408,204.92	22.4375%
Total Pool Performance - 2014	\$ 25,408,204.92	\$ 2,588,891.23	\$ 2,029,924.57	\$ 30,027,020.72	7.6020%
Total Pool Performance - 2015	\$ 30,027,020.72	\$ 47,089.47	\$ (265,242.84)	\$ 29,808,867.35	-0.8827%
Total Pool Performance - 2016	\$ 29,808,867.35	\$ 233,123.92	\$ 1,825,231.26	\$ 31,867,222.53	6.0993%
Total Pool Performance - 2017	\$ 31,867,222.53	\$ (52,501.33)	\$ 5,661,452.73	\$ 37,476,173.93	17.7804%

\* This report includes investment and bank fees in net contributions

					<u>Average Rate of Return</u>
Three Year Total Return	\$ 30,027,020.72	\$ 227,712.06	\$ 7,221,441.15	\$ 37,476,173.93	7.6657%
Five Year Total Return	\$ 19,803,111.20	\$ 3,861,179.03	\$ 13,811,883.70	\$ 37,476,173.93	10.6073%
Ten Year Total Return	\$ 18,656,535.42	\$ 3,121,103.83	\$ 15,698,534.68	\$ 37,476,173.93	7.3363%