Pension Review Board

P.O. Box 13498, Austin, TX 78711 • FAX: (512) 463-1882 • (800) 213-9425 or (512) 463-1736

INVESTMENT RETURNS AND ASSUMPTIONS REPORT

PRB-1000

Retirement System Profile

,	
Port of Houston Authority Restated Retirement	713-670-2555
System Name	Phone Number: (xxx) xxx-xxxx
Ramon Yi	ryi@poha.com
Report Contact Name (Please Print)	E-mail Address

Actual Rate of Return

(Most Recent 10 Fiscal Years)

(MOST RECEIL TO FISCAL TEALS)				
Fiscal Year End	Net Return	Gross Return	Gross Return Methodology	
(MM/DD/YYYY)	(Percent)	(Percent)	Not Net of	Net of
			Admin Expenses	Admin Expenses
7/31/2018	7.11%	7.63%	0	0
7/31/2017	8.72%	9.31%	0	0
7/31/2016	1.01%	1.55%	0	0
7/31/2015	4.65%	5.22%	0	0
7/31/2014	9.74%	10.43%	0	0
7/31/2013	15.94%	16.65%	•	0
7/31/2012	4.03%	4.71%	0	0
7/31/2011	13.65%	14.43%	0	0
7/31/2010	10.37%	11.14%	0	0
7/31/2009	-4.67%	-4.09%	0	0

Gross Return Methodology - In the last column, please indicate the methodology used to calculate each gross return presented as either: The Gross Return is not net of administrative expenses or the Gross Return is net of administrative expenses.

Actuarial Assumed Rate of Return

(Most Recent 10 Actuarial Valuations)

(Most Recent to Actualiar Valuations)				
Valuation Date	Assumed	Assumed Return Methodology		
(MM/DD/YYYY)	Return	Net All	Net Investment	Other
	(Percent)	Expenses	Fees Only	
7/31/2018	6.75%	0	0	0
7/31/2017	6.75%	0	0	0
7/31/2016	7.0%	0	0	0
7/31/2015	7.0%	0	0	0
7/31/2014	7.0%	•	0	0
7/31/2013	7.25%	0	0	0
7/31/2012	7.25%	0	0	0
7/31/2011	7.25%	0	0	0
7/31/2010	7.25%	0	0	0
7/31/2009	7.50%	0	0	0

Assumed Return Methodology - In the last column, please indicate the methodology underlying each assumed rate of return as either: The return is net of all expenses; the return is net of investment fees; or, "Other". If "Other", please describe methodology used in **Additional Comments** section.

Information provided in this document may be based on methodologies assumed to be reasonable by the reporting entity. The information provided herein may be unaudited and is considered the best approximation of the plan at the time of submission. Additionally, the information provided in this document must be based on the fiscal year of the public retirement system submitting the report.

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	LONG-TERN	A RATES OF RET	URN	PRB-1000
Annualized Ro	lling Rate of Ret	urn Information	1	
				s of return requested in
the following section				
□ Arithmetic Me	an Geometric M	ean (Time-Weighted	l Return) 🔲 Internal	Rate of Return
Most Recent	1-Year Period	3-Year Period	10-Year Period	30-Year or Since Inception Period
Rolling Gross	7.63%	6.16%	7.70%	7.03%
Rolling Net	7.11%	5.61%	7.06%	6.53%
*If the system's incep	otion date is less than	30 years from the repo	ort date, please enter th	e inception date:
Date of Inception	(MM/DD/YYYY)			
D.E.	TUDNIC AND ACC	CLINARTIONIC AF		AFNITC
RE	TURNS AND ASS	OMPTIONS – AL	DDITIONAL COM	VIENTS
Please use this text	box to provide any	additional information	on or commentary tha	at may help clarify
information provide	ed in the previous fo	orm.		
None				

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Pension Review Board

First Authorizing Signature

First Authorizer Phone Number

Second Authorizing Signature

Second Authorizer Phone Number

713-670-2555

R. Timothy Finley

713-670-2627

Date

1/31/2019

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RETURNS AND ASSUMPTIONS – UNAVAILABLE INFORMATION

PRB-1000

Please list any unavailable information requested in this form in the text box below, including an explanation of why the information is unavailable. Completion of this form fulfills the requirements stated in Section 802.108 (c) of Texas Government Code.

None			
By marking this box, I certify that the information provided is accurate based on the methodology used; and that the retirement system for which this form is being provided agrees to a timely submission of the unavailable information if it becomes available.			
CERTIFICATION			
I certify that, as an official representative of the retirement system for which this report is being presented, I have the authority to provide the requested information, and that I have verified, to the best of my knowledge, that the information presented is complete, as far as indicated, and accurate. (Note: By typing your name below, you are signing this document.)			
Ramon Yi	1/31/2019	Senior Director, Treasury	

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Title of First Authorizer

First Authorizer Email

Chief Financial Officer

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Title of Second Authorizer

Second Authorizer Email

ryi@poha.com

Submit by Email

Print Form