

LOUISIANA RETIREMENT SYSTEMS
ACT 1004 QUARTERLY REPORT SUMMARY FOR THE PERIOD ENDING 12/31/18

RETIREMENT SYSTEM	AUM	CURRENT ASSET ALLOCATION			TOTAL FUND RETURNS					
		EQUITY	FIXED	ALTERN.	QTLY	FYTD	1 YEAR	3 YEAR	5 YEAR	10 YEAR
TEACHERS	\$ 18,956,274,357	47%	18%	36%	-6.7%	-4.8%	-1.4%	8.7%	6.5%	9.4%
MUNI EMPLOYEES	\$ 798,982,930	51%	40%	9%	-7.1%	-5.2%	-5.5%	2.4%	0.9%	4.6%
REGISTRARS	\$ 91,232,803	59%	23%	19%	-9.0%	-5.6%	-5.0%	5.3%	3.3%	6.3%
PAROCHIAL	\$ 3,815,597,050	56%	32%	11%	-8.0%	-5.7%	-5.7%	6.0%	4.5%	9.0%
DISTRICT ATTORNEY	\$ 380,686,828	55%	32%	12%	-5.8%	-5.8%	-5.0%	4.0%	3.4%	7.8%
LASERS	\$ 10,647,477,277	55%	15%	30%	-7.9%	-5.9%	-5.0%	6.9%	4.6%	9.0%
SHERIFFS	\$ 3,353,932,840	58%	27%	15%	-8.8%	-6.1%	-5.2%	5.7%	4.8%	8.9%
FIREFIGHTERS	\$ 1,550,567,144	50%	28%	21%	-8.3%	-6.3%	-6.9%	5.2%	2.7%	6.0%
SCHOOL EMPLOYEES	\$ 1,710,741,210	51%	30%	18%	-8.6%	-6.8%	-7.7%	5.3%	4.1%	8.8%
STATE POLICE	\$ 800,076,413	62%	19%	15%	-9.3%	-6.9%	-5.5%	6.0%	4.5%	8.6%
MUNI POLICE	\$ 1,937,369,804	53%	30%	17%	-8.7%	-6.9%	-7.9%	5.0%	3.5%	8.2%
CLERKS	\$ 537,928,493	55%	21%	24%	-10.1%	-7.5%	-7.5%	5.0%	4.6%	8.3%
ASSESSORS	\$ 364,210,799	58%	31%	11%	-8.9%	-8.9%	-5.0%	5.6%	4.4%	9.1%
LOUISIANA AVERAGE	\$ 3,457,313,688	55%	27%	18%	-8.2%	-6.3%	-5.6%	5.5%	4.0%	8.0%

ASSESSORS fiscal year end is September 30th

PAROCHIAL fiscal year end is December 31st

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RETIREMENT SYSTEM	EQUITY RETURNS				
	FYTD	1 YEAR	3 YEAR	5 YEAR	10 YEAR
REGISTRARS	-9.7%	-8.2%	6.8%	3.7%	10.0%
MUNI EMPLOYEES	-10.1%	-10.2%	7.0%	4.4%	10.3%
PAROCHIAL	-10.2%	-10.2%	6.7%	4.7%	11.1%
LASERS	-10.4%	-11.3%	6.6%	3.9%	10.0%
SHERIFFS	-10.6%	-9.4%	6.9%	5.6%	-
SCHOOL EMPLOYEES	-10.9%	-12.0%	6.8%	4.3%	10.9%
FIREFIGHTERS	-11.0%	-12.4%	5.7%	3.6%	10.3%
STATE POLICE	-11.0%	-8.9%	7.6%	5.2%	11.1%
TEACHERS	-11.1%	-9.2%	7.5%	5.3%	10.8%
MUNI POLICE	-11.7%	-13.1%	5.8%	3.6%	10.2%
DISTRICT ATTORNEY	-11.8%	-9.9%	6.7%	4.8%	11.2%
CLERKS	-12.2%	-12.2%	5.9%	4.8%	10.1%
ASSESSORS	-14.3%	-8.4%	6.6%	5.2%	11.3%
LOUISIANA AVERAGE	-11.2%	-10.4%	6.7%	4.5%	10.6%

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RETIREMENT SYSTEM	FIXED INCOME RETURNS				
	FYTD	1 YEAR	3 YEAR	5 YEAR	10 YEAR
DISTRICT ATTORNEY	2.4%	2.0%	2.0%	3.0%	3.7%
REGISTRARS	1.2%	-0.9%	3.0%	2.5%	5.4%
SHERIFFS	1.0%	-0.4%	3.0%	2.8%	
CLERKS	0.8%	-0.4%	3.7%	3.4%	4.8%
FIREFIGHTERS	0.7%	0.5%	3.4%	1.5%	-
ASSESSORS	0.4%	-0.6%	3.4%	2.8%	6.0%
MUNI EMPLOYEES	0.4%	-1.0%	3.5%	1.7%	-0.3%
MUNI POLICE	0.3%	-1.7%	4.2%	2.7%	6.7%
SCHOOL EMPLOYEES	-0.1%	-2.1%	3.6%	2.8%	4.7%
STATE POLICE	-0.6%	-2.4%	3.4%	2.4%	5.2%
TEACHERS	-0.6%	-3.1%	3.7%	2.0%	4.7%
LASERS	-1.1%	-1.9%	5.3%	3.0%	7.4%
PAROCHIAL	-2.0%	-2.0%	4.5%	3.2%	6.8%
LOUISIANA AVERAGE	0.2%	-1.1%	3.6%	2.6%	5.0%

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RETIREMENT SYSTEM	ALTERNATIVE RETURNS				
	FYTD	1 YEAR	3 YEAR	5 YEAR	10 YEAR
PAROCHIAL	5.5%	5.5%	6.7%	7.6%	4.7%
TEACHERS	2.5%	12.7%	12.8%	11.4%	9.6%
STATE POLICE	1.9%	4.6%	4.3%	5.7%	3.5%
MUNI EMPLOYEES	1.6%	2.8%	-9.3%	-7.0%	-1.4%
LASERS	1.2%	7.6%	8.3%	6.8%	7.2%
REGISTRARS	0.6%	1.4%	5.2%	3.4%	1.9%
FIREFIGHTERS	0.5%	4.9%	6.3%	1.7%	3.7%
SHERIFFS	0.1%	2.7%	5.2%	4.6%	-
DISTRICT ATTORNEY	0.0%	0.0%	0.0%	0.0%	0.0%
ASSESSORS	-1.9%	1.9%	4.5%	3.4%	2.1%
CLERKS	-2.1%	0.1%	4.4%	5.1%	6.6%
MUNI POLICE	-2.6%	-1.4%	3.2%	3.5%	9.1%
SCHOOL EMPLOYEES	-4.5%	-3.2%	4.6%	6.7%	5.9%
LOUISIANA AVERAGE	0.2%	3.1%	4.3%	4.1%	4.4%

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