

LOUISIANA RETIREMENT SYSTEMS
ACT 1004 QUARTERLY REPORT SUMMARY FOR THE PERIOD ENDING 03/31/2019

RETIREMENT SYSTEM	AUM	CURRENT ASSET ALLOCATION			TOTAL FUND RETURNS					
		EQUITY	FIXED	ALT	QTLY	FYTD	1 YEAR	3 YEAR	5 YEAR	10 YEAR
PAROCHIAL	\$ 4,111,801,071	55%	34%	12%	8.6%	8.4%	1.8%	8.3%	5.8%	10.4%
REGISTRARS	\$ 101,350,253	61%	21%	17%	9.8%	3.6%	4.6%	8.4%	5.0%	7.6%
DISTRICT ATTORNEY	\$ 416,220,646	48%	41%	11%	9.2%	2.8%	4.8%	7.7%	4.9%	9.5%
SHERIFFS	\$ 3,648,540,858	60%	25%	15%	8.7%	2.0%	3.0%	8.8%	6.2%	10.5%
MUNI EMPLOYEES	\$ 859,461,219	54%	39%	7%	7.5%	1.9%	1.6%	4.5%	2.2%	5.6%
TEACHERS	\$ 20,163,123,035	48%	17%	34%	6.9%	1.7%	3.4%	10.6%	7.4%	11.0%
FIREFIGHTERS	\$ 1,667,788,939	49%	29%	21%	7.7%	1.2%	0.7%	7.6%	4.3%	7.3%
STATE POLICE	\$ 866,219,898	64%	18%	14%	8.6%	1.1%	2.0%	8.8%	5.9%	10.2%
LASERS	\$ 11,297,909,297	56%	15%	29%	7.3%	1.0%	1.5%	9.0%	5.7%	10.5%
CLERKS	\$ 585,960,213	56%	20%	24%	9.1%	0.9%	2.1%	8.1%	5.9%	10.1%
SCHOOL EMPLOYEES	\$ 1,823,328,170	52%	29%	19%	8.1%	0.8%	0.3%	7.6%	5.4%	10.3%
MUNI POLICE	\$ 2,082,579,990	55%	28%	17%	8.1%	0.7%	-0.3%	7.5%	4.8%	9.8%
ASSESSORS	\$ 398,742,861	61%	29%	10%	9.4%	-0.3%	4.6%	8.5%	6.0%	10.6%
LOUISIANA AVERAGE	\$ 3,694,078,958	55%	27%	18%	8.4%	2.0%	2.3%	8.1%	5.3%	9.5%

ASSESSORS fiscal year end is September 30th

PAROCHIAL fiscal year end is December 31st

LOUISIANA RETIREMENT SYSTEMS
ACT 1004 QUARTERLY REPORT SUMMARY FOR THE PERIOD ENDING 03/31/2019

RETIREMENT SYSTEM	EQUITY RETURNS				
	FYTD	1 YEAR	3 YEAR	5 YEAR	10 YEAR
PAROCHIAL	12.9%	1.5%	10.9%	6.9%	13.6%
REGISTRARS	2.9%	4.6%	11.9%	6.3%	12.5%
FIREFIGHTERS	1.2%	-0.8%	9.7%	5.7%	12.4%
TEACHERS	1.1%	2.3%	12.1%	7.7%	13.5%
MUNI EMPLOYEES	0.8%	1.0%	10.5%	6.3%	12.5%
SHERIFFS	0.7%	2.3%	11.7%	7.8%	-
STATE POLICE	0.1%	1.8%	12.0%	7.4%	13.8%
DISTRICT ATTORNEY	-0.1%	3.3%	10.5%	7.0%	14.1%
MUNI POLICE	-0.6%	-2.0%	10.0%	5.8%	12.8%
SCHOOL EMPLOYEES	-0.7%	-1.7%	10.4%	6.3%	13.2%
LASERS	-0.8%	-1.3%	9.8%	5.7%	12.5%
CLERKS	-1.7%	-1.2%	10.2%	6.8%	12.6%
ASSESSORS	-2.6%	4.7%	11.3%	7.6%	14.0%
LOUISIANA AVERAGE	1.0%	1.1%	10.9%	6.7%	13.1%

ASSESSORS fiscal year end is September 30th

PAROCHIAL fiscal year end is December 31st

LOUISIANA RETIREMENT SYSTEMS
ACT 1004 QUARTERLY REPORT SUMMARY FOR THE PERIOD ENDING 03/31/2019

RETIREMENT SYSTEM	FIXED INCOME RETURNS				
	FYTD	1 YEAR	3 YEAR	5 YEAR	10 YEAR
CLERKS	5.0%	4.9%	4.1%	3.8%	5.2%
REGISTRARS	4.9%	3.6%	3.3%	2.9%	5.6%
SHERIFFS	4.4%	3.9%	3.3%	3.1%	-
SCHOOL EMPLOYEES	4.2%	2.5%	4.1%	3.2%	5.0%
PAROCHIAL	4.1%	1.1%	4.6%	3.5%	7.1%
ASSESSORS	3.8%	4.0%	3.6%	3.0%	6.2%
FIREFIGHTERS	3.8%	1.0%	3.3%	2.1%	-
MUNI POLICE	3.8%	1.5%	4.2%	2.9%	6.8%
MUNI EMPLOYEES	3.6%	2.6%	2.9%	1.7%	-0.2%
STATE POLICE	3.5%	1.9%	3.4%	2.7%	5.6%
LASERS	3.4%	2.2%	5.7%	3.3%	7.9%
TEACHERS	2.8%	-0.7%	3.1%	2.2%	5.2%
DISTRICT ATTORNEY	2.4%	4.9%	2.5%	3.0%	3.8%
LOUISIANA AVERAGE	3.8%	2.6%	3.7%	2.9%	5.3%

ASSESSORS fiscal year end is September 30th

PAROCHIAL fiscal year end is December 31st

LOUISIANA RETIREMENT SYSTEMS
ACT 1004 QUARTERLY REPORT SUMMARY FOR THE PERIOD ENDING 03/31/2019

RETIREMENT SYSTEM	ALTERNATIVE RETURNS				
	FYTD	1 YEAR	3 YEAR	5 YEAR	10 YEAR
REGISTRARS	4.9%	6.0%	6.1%	3.7%	2.3%
CLERKS	4.0%	8.5%	6.8%	5.5%	8.9%
LASERS	3.8%	7.6%	9.3%	6.6%	8.0%
SHERIFFS	3.0%	4.5%	6.6%	4.6%	
STATE POLICE	2.8%	3.5%	5.1%	5.3%	3.6%
ASSESSORS	2.3%	5.8%	5.1%	4.2%	2.3%
MUNI EMPLOYEES	2.2%	1.9%	-9.0%	-6.7%	-1.1%
TEACHERS	2.2%	7.8%	12.3%	10.4%	10.4%
FIREFIGHTERS	1.8%	3.3%	6.5%	2.9%	6.2%
PAROCHIAL	1.3%	5.8%	7.3%	7.8%	4.8%
SCHOOL EMPLOYEES	0.9%	4.7%	5.7%	7.3%	7.9%
DISTRICT ATTORNEY	0.0%	0.0%	0.0%	0.0%	0.0%
MUNI POLICE	0.0%	1.8%	4.2%	3.7%	9.2%
LOUISIANA AVERAGE	2.2%	4.7%	5.1%	4.2%	5.2%

ASSESSORS fiscal year end is September 30th

PAROCHIAL fiscal year end is December 31st