

**LOUISIANA RETIREMENT SYSTEMS
ACT 1004 QUARTERLY REPORT SUMMARY
FOR THE PERIOD ENDING 06/30/2019**

RETIREMENT SYSTEM	AUM	CURRENT QTLY RET	CURRENT ASSET ALLOCATION			TOTAL FUND RETURNS				
			EQUITY	FIXED	ALTERN.	FYTD	1 YEAR	3 YEAR	5 YEAR	10 YEAR
ASSESSORS	\$ 412,395,809	3.34%	59.31%	30.41%	10.28%	3.02%	6.77%	9.15%	5.74%	9.52%
CLERKS	\$ 602,174,151	2.90%	57.00%	20.00%	23.00%	3.84%	3.84%	8.45%	5.59%	9.44%
DISTRICT ATTORNEY	\$ 426,346,249	3.02%	48.58%	40.47%	10.95%	5.91%	5.91%	7.71%	4.72%	8.73%
FIREFIGHTERS	\$ 1,732,907,489	2.78%	48.70%	30.10%	20.30%	3.90%	3.90%	8.10%	4.20%	6.70%
LASERS	\$ 11,527,793,649	2.89%	54.90%	16.40%	28.70%	3.90%	3.90%	9.50%	5.30%	9.50%
MUNI EMPLOYEES	\$ 883,670,216	2.90%	54.00%	39.00%	7.00%	4.90%	4.90%	5.40%	2.00%	5.10%
MUNI POLICE	\$ 2,155,496,274	2.90%	51.20%	30.80%	15.30%	3.70%	3.70%	8.10%	4.60%	8.80%
PAROCHIAL	\$ 4,232,482,619	3.36%	54.17%	33.43%	12.39%	12.10%	6.10%	8.87%	5.83%	9.70%
REGISTRARS	\$ 104,313,789	4.00%	61.63%	21.32%	17.05%	7.78%	7.78%	9.21%	4.98%	6.91%
SCHOOL EMPLOYEES	\$ 1,874,195,267	2.73%	50.00%	29.00%	21.00%	4.73%	4.73%	8.28%	5.43%	9.55%
SHERIFFS	\$ 3,766,659,269	3.00%	60.00%	26.00%	14.00%	5.00%	5.00%	9.10%	6.00%	9.70%
STATE POLICE	\$ 889,022,104	2.94%	64.40%	18.50%	13.40%	4.07%	4.07%	9.32%	5.76%	9.36%
TEACHERS	\$ 20,717,278,571	3.57%	48.00%	17.00%	34.00%	5.33%	5.33%	10.85%	7.19%	10.45%
LOUISIANA AVERAGE	\$ 3,794,210,420	3.10%	54.76%	27.11%	17.49%	5.24%	5.07%	8.62%	5.18%	8.73%
STATE AVERAGE	\$ 8,752,072,397.75	3.03%	54.33%	20.23%	24.28%	4.51%	4.51%	9.49%	5.92%	9.72%
STATEWIDE AVERAGE	\$ 1,590,716,207	3.13%	54.95%	30.17%	14.47%	5.57%	5.32%	8.07%	5.32%	8.07%

RETIREMENT SYSTEM	EQUITY RETURNS					FIXED INCOME RETURNS					ALTERNATIVE RETURNS				
	FYTD	1 YEAR	3 YEAR	5 YEAR	10 YEAR	FYTD	1 YEAR	3 YEAR	5 YEAR	10 YEAR	FYTD	1 YEAR	3 YEAR	5 YEAR	10 YEAR
ASSESSORS	1.16%	6.54%	12.41%	7.30%	12.25%	6.84%	7.51%	3.56%	3.05%	5.62%	4.46%	6.83%	5.67%	3.29%	2.77%
CLERKS	1.72%	1.72%	11.29%	6.58%	11.15%	8.42%	8.42%	4.07%	3.96%	5.26%	5.30%	5.30%	5.45%	4.73%	10.36%
DISTRICT ATTORNEY	3.11%	3.11%	10.45%	6.66%	12.39%	7.72%	7.72%	2.68%	3.06%	4.06%	0.00%	0.00%	0.00%	0.00%	0.00%
FIREFIGHTERS	2.40%	2.40%	10.60%	5.20%	10.60%	7.40%	7.40%	3.70%	2.30%		3.50%	3.50%	6.20%	3.40%	5.30%
LASERS	2.10%	2.10%	10.50%	5.30%	10.70%	6.50%	6.50%	5.50%	3.40%	6.90%	6.70%	6.70%	9.40%	6.20%	8.40%
MUNI EMPLOYEES	4.90%	4.90%	11.60%	6.20%	10.70%	6.70%	6.70%	2.90%	1.50%	-0.80%	-2.20%	-2.20%	-9.80%	-8.20%	-1.60%
MUNI POLICE	2.40%	2.40%	11.00%	5.50%	10.90%	7.50%	7.50%	4.40%	3.00%	6.10%	2.00%	2.00%	4.20%	3.40%	
PAROCHIAL	17.67%	5.97%	12.03%	7.03%	12.00%	6.97%	6.69%	4.48%	3.39%	6.48%	3.25%	5.68%	7.41%	7.92%	6.33%
REGISTRARS	7.99%	7.99%	13.30%	6.31%	10.75%	7.79%	7.79%	3.47%	2.87%	4.91%	7.15%	7.15%	5.84%	3.81%	2.41%
SCHOOL EMPLOYEES	2.86%	2.86%	11.32%	6.28%	11.77%	7.50%	7.50%	4.22%	3.35%	4.84%	8.70%	8.70%	7.55%	7.89%	9.60%
SHERIFFS	4.20%	4.20%	12.30%	7.60%		7.50%	7.50%	3.40%	3.20%		3.90%	3.90%	5.80%	4.30%	
STATE POLICE	3.58%	3.58%	12.76%	7.32%	12.24%	6.64%	6.64%	3.58%	2.62%	5.19%	3.79%	3.79%	5.00%	4.81%	4.25%
TEACHERS	4.61%	4.61%	12.82%	7.56%	11.83%	6.57%	6.57%	3.42%	2.34%	4.80%	6.05%	6.05%	11.83%	9.60%	11.82%
LOUISIANA AVERAGE	4.52%	4.03%	11.72%	6.53%	11.44%	7.23%	7.26%	3.80%	2.93%	4.85%	4.05%	4.42%	4.97%	3.93%	5.42%
STATE AVERAGE	3.29%	3.29%	11.85%	6.62%	11.64%	6.80%	6.80%	4.18%	2.93%	5.43%	6.31%	6.31%	8.45%	7.13%	8.52%
STATEWIDE AVERAGE	5.06%	4.36%	11.66%	6.49%	11.34%	7.43%	7.47%	3.63%	2.93%	4.52%	3.04%	3.57%	3.42%	2.52%	3.65%

STATE: LASERS, SCHOOL EMPLOYEES, STATE POLICE, TEACHERS

STATEWIDE: ASSESSORS, CLERKS, DISTRICT ATTORNEYS, FIREFIGHTERS, MUNI EMPLOYEES, MUNI POLICE, PAROCHIAL, REGISTRARS, SHERIFFS

ASSESSORS fiscal year end is September 30th

PAROCHIAL fiscal year end is December 31st

ACT 1004 of the 2010 Regular Session amended and reenacted LA RS 11§263 (G)(2), requiring this reporting.