**LOUISIANA RETIREMENT SYSTEMS**

**ACT 1004 QUARTERLY REPORT SUMMARY FOR THE PERIOD ENDING 9/30/2019**

| | | CURRENT ASSET ALLOCATION | | | TOTAL FUND RETURNS | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| **RETIREMENT SYSTEM** | **AUM** | **EQUITY** | **FIXED** | **ALT** | **QTLY** | **FYTD** | **1 YEAR** | **3 YEAR** | **5 YEAR** | **10 YEAR** |
| REGISTRARS | $ 103,552,868 | 61% | 22% | 17% | 0.3% | 0.3% | 4.2% | 8.1% | 5.5% | 6.0% |
| ASSESSORS | $ 416,875,420 | 59% | 31% | 10% | 1.0% | 4.1% | 4.1% | 8.1% | 6.2% | 8.3% |
| TEACHERS | $ 20,599,169,609 | 47% | 17% | 35% | -0.5% | -0.5% | 3.5% | 9.8% | 7.6% | 9.3% |
| **MUNI EMPLOYEES** | **$ 884,364,625** | **52%** | **42%** | **6%** | **0.5%** | **0.5%** | **3.4%** | **4.5%** | **2.5%** | **4.1%** |
| DISTRICT ATTORNEY | $ 426,083,666 | 48% | 41% | 11% | 0.7% | 0.7% | 3.2% | 7.0% | 5.1% | 7.6% |
| FIREFIGHTERS | $ 1,749,211,776 | 49% | 31% | 20% | 0.8% | 0.8% | 2.5% | 7.0% | 5.0% | 5.6% |
| SHERIFFS | $ 3,774,985,620 | 58% | 28% | 14% | 0.5% | 0.5% | 2.5% | 7.9% | 6.4% | 8.6% |
| PAROCHIAL | $ 4,186,020,132 | 52% | 35% | 13% | -0.9% | 11.3% | 2.5% | 7.1% | 6.1% | 8.4% |
| MUNI POLICE | $ 2,154,735,769 | 50% | 34% | 15% | 0.0% | 0.0% | 1.8% | 6.7% | 5.0% | 7.6% |
| LASERS | $ 11,433,708,390 | 54% | 17% | 29% | -0.2% | -0.2% | 1.7% | 7.9% | 5.8% | 8.2% |
| SCHOOL EMPLOYEES | $ 1,855,057,412 | 50% | 28% | 22% | 0.3% | 0.3% | 1.6% | 6.9% | 5.7% | 8.5% |
| STATE POLICE | $ 882,238,339 | 64% | 19% | 14% | -0.7% | -0.7% | 0.8% | 7.7% | 6.0% | 8.2% |
| CLERKS | $ 594,865,654 | 56% | 21% | 23% | -0.3% | -0.3% | 0.7% | 6.7% | 5.7% | 8.4% |
| | | | | | | | | | | |
| **LOUISIANA AVERAGE** | **$ 3,773,913,022** | **54%** | **28%** | **18%** | **0.1%** | **1.3%** | **2.5%** | **7.3%** | **5.6%** | **7.6%** |

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 9/30/2019**

| | EQUITY RETURNS | | | | |
|---|---|---|---|---|---|
| **RETIREMENT SYSTEM** | **FYTD** | **1 YEAR** | **3 YEAR** | **5 YEAR** | **10 YEAR** |
| REGISTRARS | -0.2% | 2.6% | 11.2% | 6.9% | 9.0% |
| ASSESSORS | 1.8% | 1.8% | 10.6% | 7.7% | 10.4% |
| PAROCHIAL | 16.0% | 0.5% | 9.4% | 7.4% | 10.0% |
| **MUNI EMPLOYEES** | **-0.8%** | **0.2%** | **9.3%** | **6.7%** | **9.0%** |
| DISTRICT ATTORNEY | 0.2% | -0.1% | 8.9% | 7.1% | 10.5% |
| SHERIFFS | 0.0% | -0.2% | 10.3% | 8.0% | - |
| TEACHERS | -0.9% | -0.2% | 10.6% | 8.0% | 9.9% |
| SCHOOL EMPLOYEES | -1.4% | -1.4% | 8.4% | 6.5% | 10.0% |
| STATE POLICE | -1.6% | -1.6% | 10.1% | 7.5% | 10.3% |
| FIREFIGHTERS | -0.3% | -1.7% | 8.3% | 5.7% | 8.8% |
| MUNI POLICE | -1.2% | -1.7% | 8.4% | 5.9% | 8.8% |
| LASERS | -1.0% | -2.0% | 7.9% | 5.8% | 8.8% |
| CLERKS | -0.9% | -2.8% | 8.6% | 7.0% | 9.4% |

| | | | | | |
|---|---|---|---|---|---|
| **LOUISIANA AVERAGE** | **0.7%** | **-0.5%** | **9.4%** | **6.9%** | **9.6%** |

**LOUISIANA RETIREMENT SYSTEMS**

**ACT 1004 QUARTERLY REPORT SUMMARY FOR THE PERIOD ENDING 9/30/2019**

| | FIXED INCOME RETURNS | | | | |
|---|---|---|---|---|---|
| **RETIREMENT SYSTEM** | **FYTD** | **1 YEAR** | **3 YEAR** | **5 YEAR** | **10 YEAR** |
| FIREFIGHTERS | 2.5% | 10.7% | 4.2% | 3.1% | - |
| CLERKS | 2.3% | 10.3% | 4.1% | 4.5% | 5.0% |
| **MUNI EMPLOYEES** | **2.6%** | **9.7%** | **3.3%** | **2.4%** | **-1.2%** |
| DISTRICT ATTORNEY | 1.9% | 9.3% | 3.3% | 3.3% | 3.9% |
| SCHOOL EMPLOYEES | 1.9% | 8.8% | 4.3% | 3.9% | 4.5% |
| SHERIFFS | 1.6% | 8.8% | 3.4% | 3.6% | - |
| ASSESSORS | 8.7% | 8.7% | 3.5% | 3.5% | 5.0% |
| MUNI POLICE | 1.3% | 8.6% | 4.0% | 3.5% | 5.4% |
| REGISTRARS | 0.7% | 7.6% | 3.4% | 3.1% | 4.4% |
| STATE POLICE | 1.2% | 7.3% | 3.4% | 3.1% | 4.7% |
| TEACHERS | 0.3% | 7.1% | 2.9% | 2.8% | 4.1% |
| LASERS | 0.7% | 6.3% | 4.6% | 3.7% | 5.9% |
| PAROCHIAL | 6.3% | 5.0% | 3.5% | 3.4% | 5.3% |
| **LOUISIANA AVERAGE** | **2.5%** | **8.3%** | **3.7%** | **3.4%** | **4.3%** |

**LOUISIANA RETIREMENT SYSTEMS**

**ACT 1004 QUARTERLY REPORT SUMMARY FOR THE PERIOD ENDING 9/30/2019**

| | ALTERNATIVE RETURNS | | | | |
|---|---|---|---|---|---|
| **RETIREMENT SYSTEM** | **FYTD** | **1 YEAR** | **3 YEAR** | **5 YEAR** | **10 YEAR** |
| TEACHERS | -0.3% | 7.9% | 12.5% | 10.1% | 12.0% |
| LASERS | 1.0% | 7.5% | 9.4% | 6.7% | 8.2% |
| ASSESSORS | 5.9% | 5.9% | 5.6% | 4.7% | 2.7% |
| REGISTRARS | 1.3% | 5.6% | 5.7% | 4.2% | 2.2% |
| PAROCHIAL | 5.0% | 5.1% | 7.4% | 7.8% | 7.1% |
| SHERIFFS | 0.9% | 3.8% | 5.5% | 4.7% | |
| STATE POLICE | 0.4% | 3.5% | 5.2% | 4.9% | 5.0% |
| FIREFIGHTERS | 0.7% | 3.5% | 5.8% | 4.5% | 3.8% |
| MUNI POLICE | 1.2% | 2.9% | 4.1% | 3.8% | - |
| CLERKS | -1.0% | 1.9% | 6.2% | 4.1% | 8.2% |
| SCHOOL EMPLOYEES | 2.0% | 1.4% | 7.7% | 7.7% | 10.3% |
| DISTRICT ATTORNEY | 0.0% | 0.0% | 0.0% | 0.0% | 0.0% |
| **MUNI EMPLOYEES** | **0.2%** | **-1.9%** | **-9.6%** | **-7.9%** | **-2.5%** |

| | | | | | |
|---|---|---|---|---|---|
| **LOUISIANA AVERAGE** | **1.3%** | **3.6%** | **5.0%** | **4.2%** | **5.2%** |