

LOUISIANA RETIREMENT SYSTEMS
ACT 1004 QUARTERLY REPORT SUMMARY FOR THE PERIOD ENDING 12/31/2019

RETIREMENT SYSTEM	AUM	CURRENT ASSET ALLOCATION			TOTAL FUND RETURNS					
		EQUITY	FIXED	ALT	QTLY	FYTD	1 YEAR	3 YEAR	5 YEAR	10 YEAR
REGISTRARS	\$ 110,294,370	63%	20%	17%	6.9%	7.2%	22.4%	10.1%	6.8%	6.8%
ASSESSORS	\$ 439,309,520	61%	29%	10%	5.9%	5.9%	21.0%	10.1%	6.9%	8.5%
CLERKS	\$ 621,697,795	57%	20%	23%	6.4%	6.1%	19.1%	8.6%	6.8%	8.7%
SHERIFFS	\$ 3,974,941,416	60%	26%	14%	5.5%	6.0%	18.6%	9.3%	7.1%	8.8%
DISTRICT ATTORNEY	\$ 441,183,205	52%	37%	11%	5.2%	5.2%	18.1%	8.2%	5.6%	7.8%
FIREFIGHTERS	\$ 1,835,970,476	51%	29%	20%	5.4%	6.4%	17.8%	8.5%	6.0%	6.0%
STATE POLICE	\$ 938,602,905	65%	18%	13%	6.0%	5.2%	17.8%	9.5%	6.8%	8.5%
PAROCHIAL	\$ 4,408,496,106	54%	34%	12%	5.6%	17.6%	17.6%	9.2%	6.9%	8.7%
MUNI POLICE	\$ 2,258,601,828	52%	32%	15%	5.5%	5.5%	17.6%	8.1%	5.9%	7.9%
SCHOOL EMPLOYEES	\$ 1,924,090,852	50%	28%	21%	5.0%	5.1%	17.2%	8.2%	6.3%	8.6%
LASERS	\$ 11,950,049,837	54%	18%	29%	5.7%	5.5%	16.7%	9.3%	6.8%	8.4%
MUNI EMPLOYEES	\$ 926,614,073	54%	36%	10%	4.7%	5.3%	16.7%	5.8%	3.4%	4.4%
TEACHERS	\$ 21,494,180,260	48%	16%	34%	5.2%	4.6%	16.7%	11.3%	8.5%	9.5%
LOUISIANA AVERAGE	\$ 3,948,002,511	55%	26%	18%	5.6%	6.6%	18.2%	8.9%	6.4%	7.9%

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	10.2%	31.8%	14.2%	8.8%	9.7%
ASSESSORS	9.3%	29.7%	13.4%	8.9%	10.8%
SHERIFFS	8.8%	26.9%	12.4%	9.2%	-
PAROCHIAL	26.8%	26.8%	12.5%	8.8%	10.5%
TEACHERS	7.7%	26.7%	13.2%	9.3%	10.4%
CLERKS	9.4%	26.6%	11.6%	8.7%	9.9%
FIREFIGHTERS	9.3%	25.7%	10.5%	7.4%	9.4%
MUNI EMPLOYEES	7.6%	25.5%	11.5%	8.1%	9.6%
MUNI POLICE	8.1%	25.3%	11.2%	7.5%	9.4%
SCHOOL EMPLOYEES	8.2%	24.9%	11.1%	7.9%	10.5%
STATE POLICE	6.8%	24.3%	12.4%	8.6%	10.7%
DISTRICT ATTORNEY	6.5%	24.3%	10.1%	7.8%	10.6%
LASERS	7.8%	22.9%	10.4%	7.4%	9.2%
LOUISIANA AVERAGE	9.7%	26.3%	11.9%	8.4%	10.1%

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	FIXED INCOME RETURNS				
RETIREMENT SYSTEM	FYTD	1 YEAR	3 YEAR	5 YEAR	10 YEAR
CLERKS	3.3%	11.0%	5.1%	4.3%	5.0%
LASERS	3.0%	10.9%	5.5%	4.5%	5.8%
STATE POLICE	3.2%	10.7%	5.0%	3.4%	4.7%
MUNI EMPLOYEES	3.5%	10.1%	4.7%	2.7%	-1.0%
SCHOOL EMPLOYEES	2.2%	10.1%	4.7%	3.9%	4.4%
MUNI POLICE	2.6%	9.9%	4.9%	3.9%	5.3%
TEACHERS	2.5%	9.8%	4.9%	3.3%	4.2%
FIREFIGHTERS	2.8%	9.6%	5.3%	3.4%	-
ASSESSORS	0.9%	9.1%	4.5%	3.5%	4.9%
SHERIFFS	2.2%	8.8%	4.3%	3.5%	-
REGISTRARS	1.8%	8.4%	4.0%	3.4%	4.2%
PAROCHIAL	8.1%	8.1%	4.7%	3.7%	5.2%
DISTRICT ATTORNEY	1.8%	7.2%	3.5%	3.0%	3.9%
LOUISIANA AVERAGE	2.9%	9.5%	4.7%	3.6%	4.2%

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RETIREMENT SYSTEM	ALTERNATIVE RETURNS				
	FYTD	1 YEAR	3 YEAR	5 YEAR	10 YEAR
FIREFIGHTERS	4.7%	11.1%	7.0%	5.3%	3.6%
SCHOOL EMPLOYEES	2.4%	10.4%	6.5%	7.0%	10.4%
REGISTRARS	3.3%	10.0%	5.8%	4.9%	3.6%
ASSESSORS	1.9%	10.0%	6.0%	4.2%	3.2%
LASERS	2.7%	9.1%	9.4%	6.9%	8.1%
CLERKS	0.7%	8.9%	4.5%	6.6%	9.1%
MUNI POLICE	3.2%	8.8%	3.9%	4.0%	-
TEACHERS	1.3%	7.2%	11.7%	10.3%	11.9%
PAROCHIAL	7.1%	7.1%	7.4%	7.4%	8.0%
SHERIFFS	2.2%	6.4%	5.4%	4.9%	-
STATE POLICE	1.6%	4.4%	5.3%	4.9%	5.3%
DISTRICT ATTORNEY	0.0%	0.0%	0.0%	0.0%	0.0%
MUNI EMPLOYEES	1.5%	-1.3%	-10.3%	-7.5%	-2.7%
LOUISIANA AVERAGE	2.5%	7.1%	4.8%	4.5%	5.5%