

LOUISIANA RETIREMENT SYSTEMS
ACT 1004 QUARTERLY REPORT SUMMARY FOR THE PERIOD ENDING 03/31/2020

RETIREMENT SYSTEM	AUM	CURRENT ASSET ALLOCATION			TOTAL FUND RETURNS					
		EQUITY	FIXED	ALTERN.	QTLY	FYTD	1 YEAR	3 YEAR	5 YEAR	10 YEAR
DISTRICT ATTORNEY	\$ 387,903,239	44%	28%	28%	-11.4%	-6.8%	4.8%	2.7%	2.6%	6.0%
STATE POLICE	\$ 782,549,858	61%	21%	16%	-15.7%	-8.6%	1.7%	2.7%	6.2%	6.9%
ASSESSORS	\$ 381,336,110	50%	33%	17%	-13.3%	-8.1%	-4.1%	3.3%	3.5%	6.5%
FIREFIGHTERS	\$ 1,630,741,798	44%	33%	21%	-12.4%	-6.8%	-4.1%	2.2%	2.8%	4.3%
TEACHERS	\$ 18,713,862,552	41%	17%	41%	-12.2%	-8.2%	-4.1%	4.6%	5.3%	7.8%
MUNI POLICE	\$ 1,971,284,046	48%	34%	17%	-12.5%	-7.5%	-4.8%	2.4%	3.0%	6.2%
MUNI EMPLOYEES	\$ 811,471,098	48%	40%	12%	-12.6%	-7.7%	-5.0%	-1.0%	0.2%	2.6%
REGISTRARS	\$ 95,289,146	58%	24%	18%	-14.9%	-8.8%	-5.2%	2.7%	3.0%	4.8%
SHERIFFS	\$ 3,408,407,365	53%	32%	15%	-14.8%	-9.6%	-7.0%	2.1%	3.2%	6.7%
SCHOOL EMPLOYEES	\$ 1,625,094,356	43%	29%	29%	-14.4%	-9.9%	-7.4%	1.2%	2.8%	6.5%
PAROCHIAL	\$ 3,710,882,665	49%	37%	14%	-15.5%	-15.5%	-8.2%	1.5%	2.9%	6.5%
LASERS	\$ 9,824,349,572	46%	21%	33%	-17.0%	-12.4%	-9.7%	1.1%	2.5%	6.0%
CLERKS	\$ 505,965,990	52%	24%	24%	-18.6%	-13.6%	-11.1%	-0.2%	2.0%	6.1%
LOUISIANA AVERAGE	\$ 3,373,010,600	49%	29%	22%	-14.2%	-9.5%	-4.9%	1.9%	3.1%	5.9%

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
DISTRICT ATTORNEY	-7.7%	-4.7%	3.2%	4.2%	8.3%
REGISTRARS	-13.1%	-8.8%	3.0%	3.3%	6.7%
ASSESSORS	-14.2%	-10.3%	2.2%	3.3%	7.7%
PAROCHIAL	-22.6%	-13.0%	0.9%	2.8%	7.2%
MUNI POLICE	-16.3%	-13.8%	-0.4%	1.6%	6.1%
CLERKS	-17.1%	-13.9%	1.4%	4.2%	9.2%
SHERIFFS	-15.8%	-13.9%	0.6%	2.9%	-
MUNI EMPLOYEES	-17.5%	-14.1%	-0.2%	1.9%	6.2%
STATE POLICE	-17.2%	-14.4%	0.8%	2.6%	7.3%
FIREFIGHTERS	-16.8%	-14.5%	-1.2%	-1.2%	6.0%
TEACHERS	-17.8%	-15.0%	1.0%	2.9%	7.0%
SCHOOL EMPLOYEES	-18.6%	-15.6%	-1.3%	1.4%	6.8%
LASERS	-20.5%	-18.2%	-2.5%	0.5%	5.4%
LOUISIANA AVERAGE	-16.6%	-13.1%	0.6%	2.3%	7.0%

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	FIXED INCOME RETURNS				
RETIREMENT SYSTEM	FYTD	1 YEAR	3 YEAR	5 YEAR	10 YEAR
DISTRICT ATTORNEY	13.0%	16.1%	7.1%	4.9%	4.8%
FIREFIGHTERS	5.1%	8.8%	5.3%	3.7%	-
MUNI EMPLOYEES	3.4%	6.6%	4.0%	2.6%	-1.3%
SCHOOL EMPLOYEES	3.3%	6.6%	4.3%	4.0%	4.3%
CLERKS	1.2%	4.5%	3.9%	3.5%	4.6%
SHERIFFS	1.5%	4.4%	3.5%	3.0%	-
ASSESSORS	-0.3%	4.4%	3.6%	2.9%	4.4%
MUNI POLICE	-0.1%	3.4%	3.1%	3.1%	4.7%
REGISTRARS	-0.3%	2.4%	2.6%	2.6%	3.6%
STATE POLICE	-2.8%	0.2%	2.1%	2.1%	3.8%
TEACHERS	-4.0%	-0.5%	1.6%	1.9%	3.4%
LASERS	-7.4%	-4.7%	0.9%	2.1%	4.3%
PAROCHIAL	-9.9%	-6.2%	0.1%	1.4%	3.7%
LOUISIANA AVERAGE	0.2%	3.5%	3.2%	2.9%	3.7%

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	ALTERNATIVE RETURNS				
RETIREMENT SYSTEM	FYTD	1 YEAR	3 YEAR	5 YEAR	10 YEAR
TEACHERS	3.7%	10.2%	11.1%	10.8%	12.0%
MUNI POLICE	4.7%	6.2%	6.6%	5.2%	-
STATE POLICE	2.9%	4.9%	4.8%	4.6%	5.7%
PAROCHIAL	-2.2%	3.1%	6.2%	6.8%	8.1%
FIREFIGHTERS	-0.8%	1.8%	4.1%	3.7%	2.6%
LASERS	-1.8%	1.6%	6.8%	5.5%	7.3%
ASSESSORS	-2.5%	0.9%	3.9%	3.1%	2.5%
DISTRICT ATTORNEY	0.0%	0.0%	0.0%	0.0%	0.0%
MUNI EMPLOYEES	4.3%	-0.2%	-9.5%	-7.2%	-2.8%
SHERIFFS	-2.2%	-1.0%	3.1%	3.6%	-
REGISTRARS	-4.0%	-2.2%	2.6%	3.2%	2.7%
SCHOOL EMPLOYEES	-8.3%	-8.3%	2.2%	4.9%	9.0%
CLERKS	-10.0%	-8.5%	-0.1%	2.3%	7.5%
LOUISIANA AVERAGE	-1.2%	0.6%	3.2%	3.6%	5.0%