

**LOUISIANA RETIREMENT SYSTEMS**  
**ACT 1004 QUARTERLY REPORT SUMMARY FOR THE PERIOD ENDING 6/30/2020**

| RETIREMENT SYSTEM        | AUM                     | CURRENT ASSET ALLOCATION |            |            | TOTAL FUND RETURNS |             |             |             |             |             |
|--------------------------|-------------------------|--------------------------|------------|------------|--------------------|-------------|-------------|-------------|-------------|-------------|
|                          |                         | EQUITY                   | FIXED      | ALT        | QTR                | FYTD        | 1 YEAR      | 3 YEAR      | 5 YEAR      | 10 YEAR     |
| ASSESSORS                | \$ 434,424,549          | 54%                      | 31%        | 15%        | 14.0%              | 4.7%        | 5.8%        | 6.7%        | 6.3%        | 8.5%        |
| REGISTRARS               | \$ 107,374,778          | 59%                      | 24%        | 17%        | 14.2%              | 4.3%        | 4.3%        | 6.4%        | 5.9%        | 6.6%        |
| <b>MUNI EMPLOYEES</b>    | <b>\$ 910,411,940</b>   | <b>52%</b>               | <b>38%</b> | <b>10%</b> | <b>12.3%</b>       | <b>3.6%</b> | <b>3.6%</b> | <b>4.9%</b> | <b>3.2%</b> | <b>4.2%</b> |
| FIREFIGHTERS             | \$ 1,799,486,157        | 48%                      | 31%        | 20%        | 10.7%              | 3.2%        | 3.2%        | 4.7%        | 5.0%        | 5.9%        |
| DISTRICT ATTORNEY        | \$ 432,827,466          | 44%                      | 28%        | 28%        | 11.7%              | 3.1%        | 3.1%        | 5.6%        | 4.9%        | 7.7%        |
| MUNI POLICE              | \$ 2,190,699,391        | 52%                      | 33%        | 16%        | 12.1%              | 2.8%        | 2.8%        | 5.1%        | 5.1%        | 8.1%        |
| SHERIFFS                 | \$ 3,811,514,727        | 57%                      | 29%        | 14%        | 12.3%              | 1.4%        | 1.4%        | 5.0%        | 5.5%        | 8.6%        |
| STATE POLICE             | \$ 890,788,058          | 65%                      | 20%        | 14%        | 14.2%              | 1.3%        | 1.3%        | 5.0%        | 5.4%        | 8.3%        |
| PAROCHIAL                | \$ 4,201,048,238        | 53%                      | 35%        | 13%        | 14.2%              | -4.0%       | 0.8%        | 4.7%        | 5.5%        | 8.4%        |
| SCHOOL EMPLOYEES         | \$ 1,772,360,421        | 46%                      | 26%        | 27%        | 10.4%              | 0.4%        | 0.4%        | 3.5%        | 4.7%        | 8.1%        |
| CLERKS                   | \$ 549,717,983          | 57%                      | 23%        | 20%        | 14.5%              | -1.1%       | -1.1%       | 3.4%        | 4.7%        | 8.3%        |
| TEACHERS                 | \$ 20,016,417,760       | 46%                      | 16%        | 37%        | 7.6%               | -1.2%       | -1.2%       | 5.4%        | 6.5%        | 9.2%        |
| LASERS                   | \$ 10,592,724,721       | 48%                      | 24%        | 28%        | 8.9%               | -4.6%       | -4.6%       | 2.8%        | 4.1%        | 7.4%        |
| <b>LOUISIANA AVERAGE</b> | <b>\$ 3,669,984,322</b> | <b>52%</b>               | <b>27%</b> | <b>20%</b> | <b>12.1%</b>       | <b>1.1%</b> | <b>1.5%</b> | <b>4.9%</b> | <b>5.1%</b> | <b>7.6%</b> |

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| RETIREMENT SYSTEM        | EQUITY RETURNS |             |             |             |             |
|--------------------------|----------------|-------------|-------------|-------------|-------------|
|                          | FYTD           | 1 YEAR      | 3 YEAR      | 5 YEAR      | 10 YEAR     |
| ASSESSORS                | 5.4%           | 6.0%        | 8.0%        | 7.6%        | 11.2%       |
| REGISTRARS               | 5.5%           | 5.5%        | 8.4%        | 7.5%        | 10.1%       |
| PAROCHIAL                | -5.8%          | 1.6%        | 6.0%        | 6.7%        | 10.5%       |
| TEACHERS                 | 1.3%           | 1.3%        | 6.6%        | 7.1%        | 10.6%       |
| MUNI POLICE              | 0.9%           | 0.9%        | 4.4%        | 5.3%        | 9.4%        |
| STATE POLICE             | 0.6%           | 0.6%        | 5.9%        | 6.7%        | 10.7%       |
| <b>MUNI EMPLOYEES</b>    | <b>0.3%</b>    | <b>0.3%</b> | <b>5.4%</b> | <b>6.0%</b> | <b>9.4%</b> |
| SHERIFFS                 | 0.3%           | 0.3%        | 5.5%        | 6.6%        | -           |
| DISTRICT ATTORNEY        | -0.5%          | -0.5%       | 4.8%        | 6.0%        | 10.4%       |
| FIREFIGHTERS             | -1.0%          | -1.0%       | 3.4%        | 4.8%        | 9.0%        |
| CLERKS                   | -1.7%          | -1.7%       | 3.6%        | 5.6%        | 9.5%        |
| SCHOOL EMPLOYEES         | -3.4%          | -3.4%       | 3.0%        | 4.9%        | 9.8%        |
| LASERS                   | -6.2%          | -6.2%       | 1.7%        | 3.8%        | 8.4%        |
| <b>LOUISIANA AVERAGE</b> | <b>-0.3%</b>   | <b>0.3%</b> | <b>5.1%</b> | <b>6.1%</b> | <b>9.9%</b> |

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| RETIREMENT SYSTEM        | FIXED INCOME RETURNS |             |             |             |              |
|--------------------------|----------------------|-------------|-------------|-------------|--------------|
|                          | FYTD                 | 1 YEAR      | 3 YEAR      | 5 YEAR      | 10 YEAR      |
| DISTRICT ATTORNEY        | 13.8%                | 13.8%       | 7.3%        | 5.2%        | 4.6%         |
| SCHOOL EMPLOYEES         | 9.4%                 | 9.4%        | 5.8%        | 5.4%        | 4.6%         |
| FIREFIGHTERS             | 9.1%                 | 9.1%        | 6.0%        | 4.8%        | -            |
| <b>MUNI EMPLOYEES</b>    | <b>8.8%</b>          | <b>8.8%</b> | <b>5.2%</b> | <b>4.0%</b> | <b>-0.9%</b> |
| ASSESSORS                | 6.1%                 | 8.0%        | 5.2%        | 4.5%        | 4.9%         |
| CLERKS                   | 7.6%                 | 7.6%        | 5.5%        | 5.0%        | 4.9%         |
| SHERIFFS                 | 5.8%                 | 5.8%        | 4.4%        | 4.1%        | -            |
| MUNI POLICE              | 5.2%                 | 5.2%        | 4.3%        | 4.3%        | 5.0%         |
| REGISTRARS               | 3.7%                 | 3.7%        | 3.5%        | 3.6%        | 3.9%         |
| STATE POLICE             | 3.5%                 | 3.5%        | 3.4%        | 3.7%        | 4.3%         |
| TEACHERS                 | 3.0%                 | 3.0%        | 3.2%        | 3.7%        | 3.9%         |
| LASERS                   | 0.4%                 | 0.4%        | 2.9%        | 3.8%        | 5.0%         |
| PAROCHIAL                | -1.3%                | -0.1%       | 2.5%        | 3.5%        | 4.4%         |
| <b>LOUISIANA AVERAGE</b> | <b>5.8%</b>          | <b>6.0%</b> | <b>4.6%</b> | <b>4.3%</b> | <b>4.0%</b>  |

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| RETIREMENT SYSTEM        | ALTERNATIVE RETURNS |              |             |              |              |
|--------------------------|---------------------|--------------|-------------|--------------|--------------|
|                          | FYTD                | 1 YEAR       | 3 YEAR      | 5 YEAR       | 10 YEAR      |
| FIREFIGHTERS             | 3.9%                | 3.9%         | 5.1%        | 4.6%         | 3.2%         |
| <b>MUNI EMPLOYEES</b>    | <b>3.4%</b>         | <b>3.4%</b>  | <b>1.2%</b> | <b>-6.3%</b> | <b>-2.7%</b> |
| MUNI POLICE              | 2.2%                | 2.2%         | 5.7%        | 4.5%         | -            |
| STATE POLICE             | 1.4%                | 1.4%         | 3.8%        | 3.8%         | 5.5%         |
| ASSESSORS                | -0.1%               | 1.2%         | 4.1%        | 3.3%         | 1.9%         |
| REGISTRARS               | 0.8%                | 0.8%         | 3.7%        | 4.3%         | 3.1%         |
| PAROCHIAL                | -3.4%               | 0.0%         | 5.2%        | 5.8%         | 8.1%         |
| DISTRICT ATTORNEY        | 0.0%                | 0.0%         | 0.0%        | 0.0%         | 0.0%         |
| SHERIFFS                 | -1.8%               | -1.8%        | 2.9%        | 3.3%         | -            |
| TEACHERS                 | -4.0%               | -4.0%        | 5.7%        | 7.8%         | 10.5%        |
| SCHOOL EMPLOYEES         | -4.6%               | -4.6%        | 2.6%        | 5.2%         | 9.0%         |
| LASERS                   | -4.9%               | -4.9%        | 4.6%        | 4.7%         | 6.8%         |
| CLERKS                   | -7.9%               | -7.9%        | 0.4%        | 1.9%         | 7.1%         |
| <b>LOUISIANA AVERAGE</b> | <b>-1.2%</b>        | <b>-0.8%</b> | <b>3.5%</b> | <b>3.3%</b>  | <b>4.8%</b>  |