

LOUISIANA RETIREMENT SYSTEMS
ACT 1004 QUARTERLY REPORT SUMMARY FOR THE PERIOD ENDING 12/31/2020

RETIREMENT SYSTEM	AUM	CURRENT ASSET ALLOCATION			TOTAL FUND RETURNS					
		EQUITY	FIXED	ALT	QTR	FYTD	1 YEAR	3 YEAR	5 YEAR	10 YEAR
STATE POLICE	\$ 1,052,019,991	68%	18%	12%	12.8%	19.1%	14.7%	8.5%	10.0%	8.6%
ASSESSORS	\$ 499,288,595	58%	28%	14%	10.0%	10.0%	14.2%	9.5%	10.3%	8.5%
MUNI EMPLOYEES	\$ 1,050,912,700	57%	36%	7%	10.6%	16.3%	13.4%	7.8%	7.3%	4.9%
REGISTRARS	\$ 122,203,069	59%	21%	20%	9.7%	16.2%	13.1%	9.5%	10.1%	6.9%
PAROCHIAL	\$ 4,891,513,863	53%	35%	13%	11.3%	12.8%	12.8%	7.9%	9.7%	8.5%
MUNI POLICE	\$ 2,527,149,127	56%	32%	12%	10.7%	16.1%	12.7%	7.0%	9.0%	7.7%
TEACHERS	\$ 23,434,016,505	48%	15%	36%	11.7%	16.7%	12.6%	9.0%	11.0%	9.3%
DISTRICT ATTORNEY	\$ 486,977,716	54%	32%	13%	14.0%	14.0%	11.8%	7.9%	8.3%	7.6%
FIREFIGHTERS	\$ 2,051,572,805	53%	28%	19%	10.2%	15.0%	11.3%	7.0%	8.9%	6.0%
SHERIFFS	\$ 4,378,659,828	61%	26%	13%	10.5%	15.9%	11.0%	7.7%	9.2%	8.2%
SCHOOL EMPLOYEES	\$ 2,006,323,234	46%	15%	39%	10.5%	15.6%	8.9%	6.2%	8.7%	8.1%
LASERS	\$ 12,371,088,902	57%	21%	23%	12.9%	18.4%	7.7%	6.1%	9.0%	7.6%
CLERKS	\$ 667,556,309	63%	24%	13%	11.2%	9.4%	6.4%	8.6%	8.2%	7.8%
LOUISIANA AVERAGE	\$ 4,272,252,511	56%	25%	18%	11.2%	15.0%	11.6%	7.9%	9.2%	7.7%

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	EQUITY RETURNS				
RETIREMENT SYSTEM	FYTD	1 YEAR	3 YEAR	5 YEAR	10 YEAR
TEACHERS	28.3%	20.9%	11.6%	13.7%	10.9%
ASSESSORS	15.9%	20.7%	12.8%	13.6%	11.1%
STATE POLICE	27.2%	19.8%	10.7%	13.2%	10.1%
REGISTRARS	24.8%	19.5%	13.1%	13.9%	9.8%
PAROCHIAL	19.1%	19.1%	10.7%	12.9%	10.6%
MUNI EMPLOYEES	27.2%	18.5%	10.1%	12.7%	9.6%
MUNI POLICE	26.3%	17.6%	8.7%	11.8%	9.4%
DISTRICT ATTORNEY	25.6%	17.2%	9.6%	12.2%	10.4%
SHERIFFS	25.1%	15.3%	9.9%	12.3%	10.9%
FIREFIGHTERS	25.2%	13.4%	7.7%	11.0%	8.9%
SCHOOL EMPLOYEES	27.0%	13.4%	7.6%	11.5%	10.0%
LASERS	26.1%	9.8%	6.2%	10.3%	8.3%
CLERKS	12.7%	7.9%	11.2%	9.6%	9.1%
LOUISIANA AVERAGE	23.9%	16.4%	10.0%	12.2%	9.9%

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RETIREMENT SYSTEM	FIXED INCOME RETURNS				
	FYTD	1 YEAR	3 YEAR	5 YEAR	10 YEAR
DISTRICT ATTORNEY	4.9%	13.0%	8.3%	5.7%	4.9%
SCHOOL EMPLOYEES	2.7%	11.0%	6.1%	6.3%	4.6%
MUNI EMPLOYEES	4.6%	9.9%	6.2%	6.1%	-1.2%
TEACHERS	8.7%	9.3%	5.2%	6.0%	4.3%
FIREFIGHTERS	2.2%	8.5%	6.1%	5.6%	2.2%
ASSESSORS	1.6%	8.0%	5.4%	5.5%	4.7%
SHERIFFS	3.6%	7.5%	5.2%	5.0%	4.3%
MUNI POLICE	4.6%	7.2%	5.0%	5.9%	5.0%
STATE POLICE	6.2%	6.5%	4.8%	5.5%	4.5%
LASERS	9.2%	6.4%	5.0%	6.6%	5.1%
CLERKS	8.7%	6.3%	6.1%	5.0%	6.1%
PAROCHIAL	6.3%	6.3%	4.1%	5.6%	4.8%
REGISTRARS	3.8%	5.7%	4.3%	4.6%	3.8%
LOUISIANA AVERAGE	5.2%	8.1%	5.5%	5.6%	4.1%

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RETIREMENT SYSTEM	ALTERNATIVE RETURNS				
	FYTD	1 YEAR	3 YEAR	5 YEAR	10 YEAR
FIREFIGHTERS	10.9%	8.4%	6.5%	7.2%	3.1%
TEACHERS	6.8%	6.9%	8.9%	10.5%	11.2%
LASERS	12.1%	6.2%	7.7%	8.1%	7.5%
ASSESSORS	5.5%	5.8%	5.8%	5.8%	2.8%
PAROCHIAL	5.3%	5.3%	6.5%	6.8%	8.0%
DISTRICT ATTORNEY	-0.5%	4.9%	-	-	-
MUNI POLICE	7.0%	4.5%	4.4%	4.7%	-
CLERKS	0.3%	4.4%	5.4%	8.3%	5.5%
REGISTRARS	6.3%	3.5%	4.9%	5.8%	3.4%
STATE POLICE	3.5%	2.9%	4.0%	4.0%	5.5%
SHERIFFS	5.1%	1.4%	3.4%	4.7%	5.0%
SCHOOL EMPLOYEES	8.6%	0.9%	5.5%	6.7%	9.0%
MUNI EMPLOYEES	4.1%	-1.8%	0.5%	-5.90%	-2.70%
LOUISIANA AVERAGE	5.8%	4.1%	5.3%	6.6%	6.1%