**LOUISIANA RETIREMENT SYSTEMS**

**ACT 1004 QUARTERLY REPORT SUMMARY FOR THE PERIOD ENDING 3/31/2021**

| | | CURRENT ASSET ALLOCATION | | | TOTAL FUND RETURNS | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| **RETIREMENT SYSTEM** | **AUM** | **EQUITY** | **FIXED** | **ALT** | **QTR** | **FYTD** | **1 YEAR** | **3 YEAR** | **5 YEAR** | **10 YEAR** |
| STATE POLICE | $ 1,096,532,225 | 68% | 18% | 12% | 4.7% | 24.8% | 42.5% | 10.0% | 10.9% | 8.6% |
| CLERKS | $ 697,198,036 | 65% | 24% | 11% | 4.3% | 22.4% | 40.2% | 8.3% | 9.5% | 8.2% |
| PAROCHIAL | $ 5,022,428,596 | 55% | 33% | 12% | 2.9% | 2.9% | 38.4% | 8.9% | 10.0% | 8.4% |
| LASERS | $ 13,076,296,873 | 57% | 20% | 23% | 6.5% | 26.1% | 38.2% | 8.2% | 10.1% | 7.8% |
| REGISTRARS | $ 126,599,645 | 60% | 20% | 20% | 2.6% | 19.3% | 36.3% | 10.6% | 10.5% | 6.8% |
| SHERIFFS | $ 4,560,332,352 | 62% | 26% | 12% | 3.8% | 20.2% | 35.1% | 9.0% | 10.1% | 8.2% |
| TEACHERS | $ 24,521,563,769 | 48% | 14% | 37% | 5.3% | 22.9% | 35.0% | 10.2% | 11.8% | 9.4% |
| ASSESSORS | $ 510,888,308 | 58% | 28% | 14% | 2.3% | 12.5% | 34.7% | 10.5% | 10.5% | 8.3% |
| SCHOOL EMPLOYEES | $ 2,064,192,172 | 47% | 25% | 29% | 3.1% | 20.2% | 33.4% | 7.8% | 9.2% | 8.0% |
| MUNI POLICE | $ 2,572,842,869 | 58% | 30% | 12% | 2.3% | 18.8% | 33.0% | 7.9% | 9.3% | 7.5% |
| **MUNI EMPLOYEES** | **$ 1,073,380,776** | **59%** | **34%** | **7%** | **2.1%** | **18.8%** | **32.6%** | **8.6%** | **7.5%** | **4.9%** |
| FIREFIGHTERS | $ 2,144,656,397 | 55% | 25% | 18% | 3.3% | 18.9% | 31.2% | 8.2% | 9.4% | 5.9% |
| DISTRICT ATTORNEY | $ 495,766,368 | 54% | 32% | 13% | 2.4% | 16.7% | 30.4% | 9.1% | 9.1% | 7.5% |
| **LOUISIANA AVERAGE** | **$ 4,458,667,568** | **57%** | **25%** | **17%** | **3.5%** | **18.8%** | **35.5%** | **9.0%** | **9.8%** | **7.6%** |

**LOUISIANA RETIREMENT SYSTEMS**

**ACT 1004 QUARTERLY REPORT SUMMARY FOR THE PERIOD ENDING 3/31/2021**

| | EQUITY RETURNS | | | | |
|---|---|---|---|---|---|
| **RETIREMENT SYSTEM** | **FYTD** | **1 YEAR** | **3 YEAR** | **5 YEAR** | **10 YEAR** |
| TEACHERS | 34.6% | 66.2% | 13.1% | 14.8% | 10.8% |
| STATE POLICE | 36.3% | 65.7% | 13.0% | 14.8% | 10.9% |
| PAROCHIAL | 6.1% | 63.6% | 13.0% | 14.2% | 10.7% |
| **MUNI EMPLOYEES** | **34.2%** | **62.9%** | **12.2%** | **13.6%** | **9.5%** |
| CLERKS | 35.2% | 62.3% | 10.7% | 13.0% | 9.8% |
| ASSESSORS | 21.7% | 61.5% | 14.9% | 14.8% | 11.1% |
| SHERIFFS | 33.7% | 61.1% | 12.4% | 14.1% | 11.0% |
| DISTRICT ATTORNEY | 32.3% | 60.8% | 12.0% | 12.9% | 10.3% |
| MUNI POLICE | 33.2% | 60.4% | 10.7% | 13.0% | 9.4% |
| LASERS | 35.3% | 59.7% | 8.8% | 11.6% | 8.5% |
| SCHOOL EMPLOYEES | 34.5% | 59.5% | 9.8% | 12.6% | 9.9% |
| FIREFIGHTERS | 34.0% | 59.5% | 10.6% | 12.5% | 8.9% |
| REGISTRARS | 30.8% | 58.9% | 14.9% | 15.2% | 9.5% |

| | | | | | |
|---|---|---|---|---|---|
| **LOUISIANA AVERAGE** | **30.9%** | **61.7%** | **12.0%** | **13.6%** | **10.0%** |

**LOUISIANA RETIREMENT SYSTEMS**

**ACT 1004 QUARTERLY REPORT SUMMARY FOR THE PERIOD ENDING 3/31/2021**

| | FIXED INCOME RETURNS | | | | |
|---|---|---|---|---|---|
| **RETIREMENT SYSTEM** | **FYTD** | **1 YEAR** | **3 YEAR** | **5 YEAR** | **10 YEAR** |
| LASERS | 10.3% | 19.5% | 5.2% | 6.1% | 5.0% |
| PAROCHIAL | -1.6% | 15.2% | 3.2% | 4.5% | 4.4% |
| TEACHERS | 4.9% | 12.7% | 3.6% | 4.2% | 3.8% |
| STATE POLICE | 2.9% | 9.6% | 3.8% | 4.0% | 4.0% |
| CLERKS | 1.3% | 7.7% | 5.7% | 4.9% | 4.6% |
| MUNI POLICE | 1.6% | 7.1% | 3.9% | 4.6% | 4.5% |
| **MUNI EMPLOYEES** | **1.4%** | **6.7%** | **5.3%** | **4.4%** | **-1.7%** |
| ASSESSORS | -1.6% | 5.9% | 4.8% | 4.2% | 4.2% |
| SHERIFFS | 0.7% | 5.3% | 4.5% | 3.9% | 3.9% |
| DISTRICT ATTORNEY | 2.4% | 5.0% | 7.9% | 5.2% | 4.7% |
| REGISTRARS | 0.7% | 4.7% | 3.6% | 3.4% | 3.3% |
| FIREFIGHTERS | -1.2% | 2.6% | 4.0% | 4.2% | - |
| SCHOOL EMPLOYEES | -4.6% | 0.0% | 3.6% | 4.1% | 3.7% |

| | | | | | |
|---|---|---|---|---|---|
| **LOUISIANA AVERAGE** | **1.3%** | **7.8%** | **4.5%** | **4.4%** | **3.7%** |

**LOUISIANA RETIREMENT SYSTEMS**

**ACT 1004 QUARTERLY REPORT SUMMARY FOR THE PERIOD ENDING 3/31/2021**

| | ALTERNATIVE RETURNS | | | | |
|---|---|---|---|---|---|
| **RETIREMENT SYSTEM** | **FYTD** | **1 YEAR** | **3 YEAR** | **5 YEAR** | **10 YEAR** |
| LASERS | 23.1% | 22.1% | 10.1% | 10.2% | 8.1% |
| SCHOOL EMPLOYEES | 14.5% | 21.1% | 8.2% | 7.4% | 9.2% |
| FIREFIGHTERS | 13.8% | 17.1% | 7.3% | 7.5% | 3.2% |
| TEACHERS | 17.3% | 14.6% | 10.8% | 12.3% | 11.6% |
| PAROCHIAL | 1.3% | 13.6% | 6.9% | 7.3% | 8.2% |
| REGISTRARS | 8.4% | 13.4% | 5.7% | 5.9% | 3.4% |
| ASSESSORS | 8.1% | 13.3% | 6.5% | 5.8% | 3.1% |
| MUNI POLICE | 9.4% | 10.7% | 5.2% | 5.2% | - |
| SHERIFFS | 8.2% | 9.1% | 4.0% | 5.4% | 5.0% |
| STATE POLICE | 8.1% | 6.2% | 4.8% | 5.3% | 5.8% |
| CLERKS | 3.9% | 2.0% | 5.8% | 7.0% | 10.3% |
| **MUNI EMPLOYEES** | **4.9%** | **-1.0%** | **0.3%** | **-5.7%** | **-2.7%** |
| DISTRICT ATTORNEY | -4.8% | -4.8% | - | - | - |
| **LOUISIANA AVERAGE** | **8.9%** | **10.6%** | **6.3%** | **6.1%** | **5.9%** |