LOUISIANA RETIREMENT SYSTEMS

ACT 1004 QUARTERLY REPORT SUMMARY FOR THE PERIOD ENDING 6/30/2022

		CURRENT ASSET ALLOCATION			TOTAL FUND RETURNS					
RETIREMENT SYSTEM	**AUM**	**EQUITY**	**FIXED**	**ALT**	**QTR**	**FYTD**	**1 YEAR**	**3 YEAR**	**5 YEAR**	**10 YEAR**
SCHOOL EMPLOYEES	$ 2,056,390,861	30%	10%	60%	-5.7%	-1.6%	-1.6%	8.0%	7.0%	8.2%
TEACHERS	$ 24,506,212,149	37%	12%	49%	-6.6%	-6.8%	-6.8%	8.5%	8.6%	9.5%
LASERS	$ 12,506,204,048	52%	20%	28%	-9.9%	-6.9%	-6.9%	6.6%	6.6%	7.7%
CLERKS	$ 650,889,682	57%	24%	19%	-10.5%	-9.9%	-9.9%	5.0%	5.3%	7.4%
MUNI POLICE	$ 2,406,939,976	52%	29%	18%	-10.0%	-10.3%	-10.3%	5.1%	5.3%	7.1%
DISTRICT ATTORNEY	$ 459,790,236	52%	33%	15%	-10.0%	-10.8%	-10.8%	4.2%	5.1%	6.5%
FIREFIGHTERS	$ 2,020,523,503	54%	27%	17%	-10.4%	-10.9%	-10.9%	4.9%	5.1%	5.6%
MUNI EMPLOYEES	**$ 1,002,762,141**	**55%**	**35%**	**10%**	**-14.2%**	**-10.9%**	**-10.9%**	**4.6%**	**5.0%**	**4.4%**
SHERIFFS	$ 4,216,851,577	59%	26%	15%	-10.9%	-11.3%	-11.3%	4.5%	5.4%	7.4%
PAROCHIAL	$ 4,608,307,822	48%	33%	19%	-9.1%	-13.5%	-11.4%	4.6%	5.5%	7.5%
ASSESSORS	$ 470,046,396	49%	30%	21%	-10.6%	-11.5%	-11.7%	5.2%	6.0%	7.3%
STATE POLICE	$ 997,305,897	58%	21%	19%	-10.6%	-12.2%	-12.2%	5.6%	6.1%	7.7%
REGISTRARS	$ 115,120,549	53%	24%	23%	-12.0%	-13.1%	-13.1%	4.7%	5.8%	6.2%
LOUISIANA AVERAGE	**$ 4,309,026,526**	**50%**	**25%**	**24%**	**-10.0%**	**-10.0%**	**-9.8%**	**5.5%**	**5.9%**	**7.1%**

LOUISIANA RETIREMENT SYSTEMS

ACT 1004 QUARTERLY REPORT SUMMARY FOR THE PERIOD ENDING 6/30/2022

	EQUITY RETURNS				
RETIREMENT SYSTEM	**FYTD**	**1 YEAR**	**3 YEAR**	**5 YEAR**	**10 YEAR**
DISTRICT ATTORNEY	-15.3%	-15.3%	6.1%	6.5%	9.4%
FIREFIGHTERS	-15.9%	-15.9%	6.1%	5.9%	8.7%
MUNI EMPLOYEES	**-15.9%**	**-15.9%**	**6.4%**	**7.0%**	**9.4%**
LASERS	-16.0%	-16.0%	4.4%	5.0%	7.9%
SHERIFFS	-16.0%	-16.0%	6.3%	7.1%	10.3%
CLERKS	-16.9%	-16.9%	5.9%	6.1%	9.0%
PAROCHIAL	-20.0%	-17.5%	6.3%	7.1%	9.5%
MUNI POLICE	-17.7%	-17.7%	5.8%	6.0%	8.9%
SCHOOL EMPLOYEES	-18.7%	-18.7%	3.6%	4.5%	8.2%
ASSESSORS	-17.6%	-18.8%	6.8%	7.6%	9.8%
REGISTRARS	-20.0%	-20.0%	6.2%	7.7%	9.3%
STATE POLICE	-20.0%	-20.0%	5.3%	6.6%	9.4%
TEACHERS	-25.0%	-25.0%	3.1%	5.6%	8.9%
LOUISIANA AVERAGE	**-18.1%**	**-18.0%**	**5.6%**	**6.4%**	**9.1%**

LOUISIANA RETIREMENT SYSTEMS

ACT 1004 QUARTERLY REPORT SUMMARY FOR THE PERIOD ENDING 6/30/2022

	FIXED INCOME RETURNS				
RETIREMENT SYSTEM	**FYTD**	**1 YEAR**	**3 YEAR**	**5 YEAR**	**10 YEAR**
LASERS	-3.7%	-3.7%	3.3%	3.7%	4.2%
SCHOOL EMPLOYEES	-7.2%	-7.2%	0.1%	1.7%	2.4%
CLERKS	-10.3%	-10.3%	0.1%	1.8%	2.6%
MUNI EMPLOYEES	**-10.4%**	**-10.4%**	**0.4%**	**1.6%**	**-2.1%**
DISTRICT ATTORNEY	-10.5%	-10.5%	2.2%	3.2%	2.3%
SHERIFFS	-10.6%	-10.6%	-0.8%	1.0%	2.0%
MUNI POLICE	-10.9%	-10.9%	-0.9%	1.0%	2.6%
ASSESSORS	-11.0%	-10.9%	-0.8%	1.0%	2.3%
FIREFIGHTERS	-11.1%	-11.1%	-0.7%	1.3%	-
PAROCHIAL	-10.9%	-11.4%	-1.4%	0.7%	2.3%
REGISTRARS	-12.8%	-12.8%	-2.3%	0.0%	1.4%
STATE POLICE	-12.8%	-12.8%	-1.8%	0.3%	1.9%
TEACHERS	-13.1%	-13.1%	-1.2%	0.6%	1.6%
LOUISIANA AVERAGE	**-10.4%**	**-10.4%**	**-0.3%**	**1.4%**	**2.0%**

LOUISIANA RETIREMENT SYSTEMS

ACT 1004 QUARTERLY REPORT SUMMARY FOR THE PERIOD ENDING 6/30/2022

	ALTERNATIVE RETURNS				
RETIREMENT SYSTEM	**FYTD**	**1 YEAR**	**3 YEAR**	**5 YEAR**	**10 YEAR**
CLERKS	32.9%	32.9%	14.8%	12.4%	12.2%
MUNI EMPLOYEES	**28.1%**	**28.1%**	**12.2%**	**7.2%**	**0.0%**
STATE POLICE	24.4%	24.4%	15.1%	11.0%	9.1%
MUNI POLICE	23.5%	23.5%	15.1%	10.6%	-
ASSESSORS	10.0%	14.1%	9.8%	8.1%	4.2%
SCHOOL EMPLOYEES	13.5%	13.5%	11.8%	9.7%	10.2%
LASERS	12.5%	12.5%	15.1%	12.9%	9.7%
SHERIFFS	11.2%	11.2%	7.3%	6.5%	6.1%
PAROCHIAL	4.4%	11.2%	12.0%	10.3%	9.8%
DISTRICT ATTORNEY	9.8%	9.8%	6.3%	-	-
REGISTRARS	7.1%	7.1%	6.7%	6.1%	4.5%
FIREFIGHTERS	7.0%	7.0%	10.9%	8.8%	4.2%
TEACHERS	-6.8%	-6.8%	8.5%	8.6%	9.5%
LOUISIANA AVERAGE	**13.7%**	**14.5%**	**11.2%**	**9.3%**	**7.2%**