LOUISIANA RETIREMENT SYSTEMS
ACT 1004 QUARTERLY REPORT SUMMARY FOR THE PERIOD ENDING 9/30/2022

		CURRENT ASSET ALLOCATION			TOTAL FUND RETURNS					
RETIREMENT SYSTEM	**AUM**	**EQUITY**	**FIXED**	**ALT**	**QTR**	**FYTD**	**1 YEAR**	**3 YEAR**	**5 YEAR**	**10 YEAR**
SCHOOL EMPLOYEES	$ 2,004,232,231	28%	7%	65%	-2.5%	-2.5%	-2.5%	7.8%	6.0%	7.6%
TEACHERS	$ 23,284,556,968	36%	11%	51%	-3.2%	-3.2%	-9.8%	7.2%	7.0%	8.5%
LASERS	$ 11,813,785,672	50%	21%	29%	-3.7%	-3.7%	-11.2%	5.1%	4.9%	6.7%
CLERKS	$ 622,717,788	56%	24%	20%	-3.7%	-3.7%	-13.1%	3.8%	3.7%	6.4%
MUNI POLICE	$ 2,292,216,167	50%	30%	19%	-4.0%	-4.0%	-13.6%	3.8%	3.6%	6.2%
DISTRICT ATTORNEY	$ 443,330,641	49%	35%	16%	-3.2%	-3.2%	-13.8%	2.4%	3.4%	5.8%
PAROCHIAL	$ 4,435,685,298	48%	33%	19%	-3.0%	-16.1%	-14.1%	3.8%	4.0%	6.6%
MUNI EMPLOYEES	**$ 955,255,861**	**54%**	**32%**	**14%**	**-4.6%**	**-4.6%**	**-14.5%**	**2.8%**	**3.4%**	**3.5%**
FIREFIGHTERS	$ 1,914,127,770	54%	27%	18%	-4.8%	-4.8%	-15.0%	2.9%	3.3%	4.7%
STATE POLICE	$ 945,304,905	58%	20%	21%	-4.5%	-4.5%	-15.3%	4.2%	4.3%	6.7%
ASSESSORS	$ 443,581,561	48%	30%	21%	-4.6%	-15.5%	-15.5%	3.2%	4.3%	6.3%
SHERIFFS	$ 3,969,866,610	59%	25%	16%	-5.0%	-5.0%	-15.9%	2.5%	3.6%	6.3%
REGISTRARS	$ 108,512,712	52%	24%	24%	-4.8%	-4.8%	-17.8%	2.9%	4.2%	5.4%
LOUISIANA AVERAGE	$ 4,094,859,553	49%	25%	26%	-4.0%	-5.8%	-13.2%	4.0%	4.3%	6.2%

LOUISIANA RETIREMENT SYSTEMS

ACT 1004 QUARTERLY REPORT SUMMARY FOR THE PERIOD ENDING 9/30/2022

	EQUITY RETURNS				
RETIREMENT SYSTEM	**FYTD**	**1 YEAR**	**3 YEAR**	**5 YEAR**	**10 YEAR**
DISTRICT ATTORNEY	-4.4%	-18.0%	4.4%	5.0%	8.3%
MUNI EMPLOYEES	**-5.7%**	**-19.4%**	**4.6%**	**4.7%**	**7.9%**
FIREFIGHTERS	-6.3%	-19.9%	3.9%	3.4%	7.2%
CLERKS	-5.1%	-20.2%	4.4%	3.9%	7.6%
PAROCHIAL	-23.5%	-20.6%	5.2%	5.0%	8.3%
LASERS	-6.8%	-20.8%	2.3%	2.5%	6.5%
SHERIFFS	-6.7%	-21.4%	3.9%	4.6%	8.8%
MUNI POLICE	-6.8%	-22.1%	3.7%	3.2%	7.4%
ASSESSORS	-23.0%	-23.0%	4.2%	5.2%	8.4%
SCHOOL EMPLOYEES	-7.6%	-23.1%	1.4%	1.7%	6.7%
STATE POLICE	-6.1%	-23.5%	3.7%	4.2%	8.1%
REGISTRARS	-5.9%	-24.8%	4.1%	5.5%	7.8%
TEACHERS	-5.5%	-27.3%	1.5%	3.3%	7.6%

LOUISIANA AVERAGE	-8.7%	-21.9%	3.6%	4.0%	7.7%

LOUISIANA RETIREMENT SYSTEMS

ACT 1004 QUARTERLY REPORT SUMMARY FOR THE PERIOD ENDING 9/30/2022

	FIXED INCOME RETURNS				
RETIREMENT SYSTEM	**FYTD**	**1 YEAR**	**3 YEAR**	**5 YEAR**	**10 YEAR**
LASERS	0.1%	-4.7%	3.0%	3.3%	3.7%
SCHOOL EMPLOYEES	-3.3%	-10.2%	-1.7%	0.6%	1.7%
DISTRICT ATTORNEY	-2.9%	-12.5%	0.7%	1.9%	1.6%
PAROCHIAL	-13.4%	-13.5%	-2.1%	-0.4%	1.6%
MUNI POLICE	-3.3%	-13.7%	-2.4%	0.0%	1.8%
CLERKS	-3.7%	-13.9%	1.9%	0.8%	2.0%
SHERIFFS	-3.8%	-13.9%	-2.7%	-0.1%	1.3%
ASSESSORS	-14.7%	-14.7%	-2.7%	-0.1%	1.5%
MUNI EMPLOYEES	**-5.0%**	**-14.9%**	**-2.1%**	**0.3%**	**-2.8%**
FIREFIGHTERS	-4.6%	-15.2%	-3.1%	0.1%	0.6%
REGISTRARS	-3.7%	-16.0%	-3.8%	-1.1%	0.9%
STATE POLICE	-4.8%	-16.5%	-3.7%	-1.1%	1.1%
TEACHERS	-6.0%	-17.5%	-3.3%	-1.1%	0.6%
LOUISIANA AVERAGE	-5.3%	-13.6%	-1.7%	0.2%	1.2%

LOUISIANA RETIREMENT SYSTEMS
ACT 1004 QUARTERLY REPORT SUMMARY FOR THE PERIOD ENDING 9/30/2022

	ALTERNATIVE RETURNS				
RETIREMENT SYSTEM	**FYTD**	**1 YEAR**	**3 YEAR**	**5 YEAR**	**10 YEAR**
CLERKS	0.7%	25.5%	14.5%	12.1%	12.1%
STATE POLICE	-0.4%	21.8%	14.7%	11.0%	8.9%
MUNI EMPLOYEES	**-0.2%**	**20.4%**	**11.8%**	**7.3%**	**-0.2%**
MUNI POLICE	2.7%	19.8%	16.6%	11.3%	-
SCHOOL EMPLOYEES	0.2%	14.3%	12.7%	10.1%	10.2%
TEACHERS	-0.9%	11.8%	16.7%	14.2%	13.2%
ASSESSORS	9.1%	9.1%	9.0%	7.6%	3.9%
PAROCHIAL	5.0%	8.1%	11.7%	9.8%	9.6%
LASERS	-0.7%	6.0%	13.8%	12.0%	9.2%
SHERIFFS	-0.9%	5.7%	6.3%	5.7%	5.5%
FIREFIGHTERS	-0.9%	2.1%	10.0%	8.0%	3.9%
REGISTRARS	-2.5%	1.7%	5.4%	5.3%	5.4%
DISTRICT ATTORNEY	-0.1%	0.4%	3.1%	2.8%	-

LOUISIANA AVERAGE	0.9%	11.3%	11.2%	9.0%	7.4%