

LASERS Investment Performance

As of February 29, 2020

	Gross-of- Fee Returns as of 2/29/2020						
	Month	Quarter	FYTD	1-Year	3-Year	5-Year	10-Year
Total Plan Market Value: \$11,195.2 million	-4.7%	-3.3%	-0.6%	3.0%	6.0%	5.2%	8.0%
Total Equity	-8.3%	-7.3%	-3.8%	-0.9%	4.7%	4.5%	8.5%
Total Fixed Income (+)	-0.5%	1.9%	3.4%	7.5%	5.2%	4.6%	6.0%
Total Alternatives*	-0.7%	0.6%	2.5%	7.3%	8.6%	6.5%	7.9%

(+) Composite is mixed, containing both gross-of-fee and net-of-fee portfolios.

*Net-of-fee information is reported.