

LASERS Investment Performance

As of March 31, 2020

	Gross-of- Fee Returns as of 3/31/2020					
	Quarter	FYTD	1-Year	3-Year	5-Year	10-Year
Total Plan Market Value: \$9,824.3 million	-16.9%	-12.3%	-9.5%	1.3%	2.7%	6.2%
Total Equity	-26.2%	-20.4%	-18.0%	-2.2%	0.8%	5.7%
Total Fixed Income (+)	-10.0%	-7.2%	-4.4%	1.3%	2.4%	4.7%
Total Alternatives*	-4.5%	-1.8%	1.6%	6.8%	5.5%	7.4%

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

*Net-of-fee information is reported.