

LASERS Investment Performance

As of May 31, 2020

	Gross-of- Fee Returns as of 5/31/2020						
	Month	Quarter	FYTD	1-Year	3-Year	5-Year	10-Year
Total Plan Market Value: \$10,411.8 million	1.9%	-5.7%	-6.3%	-2.0%	2.6%	3.6%	7.3%
Total Equity	3.7%	-5.3%	-8.9%	-3.1%	1.1%	3.0%	8.0%
Total Fixed Income (+)	3.8%	-4.5%	-1.3%	0.8%	2.7%	3.5%	5.3%
Total Alternatives*	-1.9%	-7.2%	-5.0%	-2.5%	5.1%	4.5%	6.9%

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

*Net-of-fee information is reported.