

LASERS Investment Performance

As of June 30, 2020

	Gross-of- Fee Returns as of 6/30/2020					
	Quarter	FYTD	1-Year	3-Year	5-Year	10-Year
Total Plan Market Value: \$10,660.1 million	9.6%	-3.8%	-3.8%	3.2%	4.4%	7.7%
Total Equity	18.1%	-6.0%	-6.0%	2.0%	4.0%	8.7%
Total Fixed Income (+)	8.5%	0.7%	0.7%	3.3%	4.2%	5.4%
Total Alternatives*	-0.8%	-2.6%	-2.6%	5.4%	5.1%	7.1%

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

*Net-of-fee information is reported.