

System	Return Data				Asset Allocation								
	1 Year	3 Year	5 year	10 Year	Pub. Equity	Priv Eq	Public FI	Priv Debt	Credit/FI	Real Estate	Real Assets	HF	Cash
Public Employee or Consolidated State Plans													
Retirement Systems of Alabama													
Alaska Public Employee Retirement System	3.83%	6.59%	6.46%		46.50	11.60	22.80	0.00	22.80	0.00	13.60	5.50	0.00
Arizona State Retirement System	0.76%	5.53%	6.12%	8.93%	42.30	9.30	30.30	0.00	30.30	16.70	0.00	0.00	1.40
Arkansas Public Retirement System	2.41%	6.10%	6.11%	9.16%	63.80	0.00	17.10	0.00	17.10	13.50	0.00	4.90	0.70
California Public Employees Retirement System	4.70%	6.60%	6.30%	8.50%	53.00	6.30	28.20	0.00	28.20	11.30	0.10	0.00	1.10
Colorado Public Employees Retirement Association	6.10%	7.70%	7.50%	9.30%	56.70	8.00	21.70	0.00	21.70	9.10	0.00	3.80	0.70
Connecticut State Employees Retirement System	1.86%	4.99%	5.81%	7.80%	41.00	7.60	29.80	0.40	30.20	12.10	0.00	7.10	2.00
Delaware Public Employees Retirement System													
Florida Retirement System	3.08%	6.08%	6.43%	8.69%	53.90	16.50	18.10	0.00	18.10	9.80	0.00	0.00	1.70
Georgia Employees Retirement System													
Hawaii Employees Retirement System	1.26%	5.00%	5.48%										
Public Employees Retirement System of Idaho	3.10%	5.70%	6.70%	8.20%	56.40	5.80	18.10	0.00	18.10	9.20	9.50	0.00	1.00
Illinois State Employees Retirement System					47.90	4.40	32.10	4.20	36.30	10.00	1.40	0.00	0.00
Indiana Public Employment Retirement Fund													
Iowa Public Employees Retirement System	3.39%	6.55%	6.66%	8.58%	65.50	27.80	4.70	2.00	6.70	0.00	0.00	0.00	0.00
Kansas Public Employees Retirement System	2.10%	5.80%	6.10%	8.80%	49.70	7.90	16.70	0.00	16.70	9.50	12.00	0.00	4.20
Kentucky Employee Retirement Systems	1.15%	5.14%	5.58%	7.37%	38.05	8.27	36.14	0.00	36.14	4.51	5.83	3.99	3.21
Louisiana State Employees' Retirement System	-3.80%	3.20%	4.40%	7.70%	47.70	18.10	19.20	0.00	19.20	0.00	5.10	5.30	4.60
Maine Public Employees Retirement System	1.80%	6.40%	6.40%	8.30%	32.60	15.80	13.00	4.70	17.70	9.50	15.80	8.20	0.40
Maryland State Retirement and Pension System													
Massachusetts State Employees Retirement System	2.40%	6.10%	6.70%	8.80%	42.00	11.40	23.20	0.00	23.20	9.20	3.70	9.70	0.80
Michigan State Employees Retirement System	0.10%	6.60%	6.80%	9.40%	36.90	19.00	12.70	0.00	12.70	8.70	12.30	5.80	4.60
Minnesota State Retirement System	4.20%	7.30%	7.30%	9.70%	59.60	15.60	20.40	0.00	20.40	0.00	0.00	0.00	4.40
Public Employees' Retirement System of Mississippi	3.35%	6.53%	7.05%	9.44%	62.07	8.76	18.60	0.00	18.60	9.54	0.00	0.00	1.03
Missouri State Employees Retirement System	5.20%	5.60%	4.10%	6.80%									
Montana Public Employees Retirement													
Nebraska Public Employees Retirement System	2.20%	5.70%	6.40%	8.90%	57.40	5.40	30.80	0.00	30.80	6.40	0.00	0.00	0.00
Nevada Public Employees Retirement System	7.20%	8.10%	7.70%	9.60%	60.90	5.70	27.40	0.00	27.40	4.50	0.00	0.00	1.50
New Hampshire Retirement System	1.10%	5.20%	5.90%	8.70%	45.70	12.70	23.20	6.30	29.50	10.70	0.00	0.00	1.40
New Jersey Public Employees Retirement System	1.21%	5.46%	5.61%	7.99%	45.70	11.70	15.00	7.40	22.40	6.30	5.40	0.10	8.40
New Mexico Public Employees Retirement Association	-1.50%	3.90%	4.60%	7.50%									
New York State Common Retirement Fund													
North Carolina Retirement Systems	4.40%	6.10%	5.90%	7.70%	32.16	5.14	37.93	0.00	37.93	8.23	5.23	1.96	9.35
North Dakota Public Employees Retirement System	3.41%	6.01%	6.20%	8.38%	53.00	4.50	22.90	0.00	22.90	11.50	7.50	0.00	0.60
Ohio Public Employees Retirement System													
Oklahoma Public Employees Retirement System													
Oregon Public Employees Retirement System	1.49%	5.90%	6.51%	9.46%	31.90	24.90	20.00	0.00	20.00	11.40	10.50	1.30	0.00
Pennsylvania State Employees Retirement System													
Employees' Retirement System of Rhode Island	3.80%	6.10%	5.90%	7.80%	45.20	7.90	15.70	5.40	21.10	6.80	5.20	11.80	2.00
South Carolina Retirement System	-1.58%	3.95%	4.59%	6.71%	45.80	7.00	14.00	7.40	21.40	9.80	4.30	10.90	0.80
South Dakota Retirement System													
Tennessee Consolidated Retirement System	4.90%	3.90%	6.90%	8.90%	48.70	7.40	25.70	7.40	33.10	9.00	0.10	0.00	1.70
Employee Retirement System of Texas	0.30%	5.10%	5.40%	7.80%	38.80	15.00	25.20	0.00	21.10	11.40	3.70	4.10	1.80
Utah Retirement System													
Vermont State Employees Retirement System	5.90%	8.10%	4.90%	8.50%	48.30	2.90	34.50	1.80	21.10	6.20	0.00	5.40	0.90

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Virginia Retirement System	1.40%	5.20%	5.80%	8.10%	37.20	14.00	16.80	13.80	30.60	0.00	13.80	3.00	1.40
Washington Public Employees Pension System	3.70%	7.40%	7.60%	9.40%	32.00	21.20	20.40	0.00	21.10	18.40	5.40	0.00	2.60
West Virginia Public Employees Retirement System	3.20%	6.30%	6.80%	8.90%	50.00	12.60	11.80	3.90	15.30	11.50	0.00	9.90	0.30
Wisconsin Retirement System	5.30%		7.10%	8.80%									
Wyoming Retirement System													

Standalone Teacher/Public School Retirement Plans													
Arkansas Teachers Retirement System	-1.40%		6.00%	8.80%									
California State Teachers' Retirement System	3.90%	6.50%	6.80%	9.30%	47.70	9.60	12.50	0.00	12.50	14.20	3.60	8.40	4.00
Connecticut Teachers Retirement Board	1.85%	4.89%	5.76%	7.72%	41.00	7.50	29.80	0.40	30.20	0.00	12.00	7.00	2.30
Teacher's Retirement System of Georgia													
Teachers Retirement System of Illinois	0.60%	4.70%	5.20%	8.30%	45.50	0.00	28.00	0.00	28.00	0.00	15.70	10.80	0.00
Kentucky Teachers Retirement System	5.50%	7.18%	6.93%	9.34%	61.90	7.10	15.00	6.70	21.70	6.00	1.00	0.00	2.30
Teacher's Retirement of Louisiana	0.88%	6.11%	6.97%	9.38%	45.00	17.00	17.00	7.00	24.00	10.00	4.00	0.00	0.00
Public School Retirement System of Missouri	3.90%	6.60%	6.80%	9.00%	42.90	12.90	19.50	1.70	21.20	8.60	2.70	9.80	1.90
Montana Teacher's Retirement System													
School Retirement System for Nebraska	2.20%	5.70%	6.40%	8.90%	58.00	5.40	30.20	0.00	30.20	6.40	0.00	0.00	0.00
New Mexico Educational Retirement Board													
New York State Teacher's Retirement System													
North Dakota Teacher's Fund for Retirement	3.46%	6.01%	6.17%	8.53%	52.40	5.20	23.50	0.00	23.50	10.30	7.80	0.00	0.80
State Teachers Retirement System of Ohio	3.01%	6.44%	6.77%	9.26%	51.30	8.80	19.50	0.00	19.50	9.70	8.80	0.00	1.90
Oklahoma Teacher's Retirement System													
Public School Employees' Retirement System of Pennsylvania													
Teacher Retirement System of Texas	1.80%	5.80%	6.30%	8.50%	40.20	14.00	15.10	0.00	15.10	14.20	5.30	8.80	2.40
Vermont State Teachers' Retirement System	6.10%	8.10%	5.00%	8.50%	48.60	3.00	34.40	1.90	36.30	6.40	0.00	5.60	0.10
West Virginia Teachers Retirement System	3.20%	6.30%	6.80%	8.90%	49.40	12.50	11.40	3.90	15.30	11.40	0.00	9.80	1.60

LRC State Plan Peer Group Summary													
Count	49	47	49	47	45	45	45	45	45	45	45	45	45
Average	2.6%	6.0%	6.2%	8.6%	47.83	10.29	21.78	1.92	23.27	8.27	4.47	3.62	1.82
Median	3.0%	6.1%	6.3%	8.7%	47.70	8.76	20.40	0.00	21.70	9.20	3.70	1.96	1.40