



MONTHLY PERFORMANCE REPORT

LOUISIANA MUNICIPAL POLICE EMPLOYEES' RETIREMENT SYSTEM



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TOTAL FUND PERFORMANCE DETAIL

Allocation				Performance (%)							
Market	% of	_			FYTD				10 Yrs	Inception	Inception
Value (\$)						<u> </u>					Date
2,477,312,413	100.0	100.0	1.2	3.8	4.9	-5.5	10.1	4.7	6.3	5.2	Mar-98
			1.5	4.3	5.3	-5.0	8.9	4.8	6.3		
			1.0	3.5	4.1	-5.6	8.7	4.5	6.2		
1,287,482,367	52.0	55.5	1.3	5.9	9.8	-7.1	15.8	5.6	8.0	5.5	Mar-98
			3.1	7.3	9.7	-7.4	15.4	6.9	8.1	5.8	
676,513,262	27.3	30.0	-0.1	4.4	9.2	-7.5	19.1	9.0	11.0	7.0	Mar-98
			2.7	7.2	9.7	-8.6	18.5	10.5	11.7	7.6	
466,347,670	18.8	20.0	2.4	5.5	9.2	-7.4	18.6	10.6	12.1	7.3	Apr-98
			3.7	<i>7</i> .5	10.0	-7.7	18.6	11.2	12.2	7.4	
210,165,592	8.5	10.0	-5.2	2.2	9.2	-7.8	20.7	5.5	8.8	2.9	Apr-98
			-4.8	2.7	6.8	-11.6	17.5	4.7	8.0	6.8	
398,607,884	16.1	16.0	2.7	8.5	14.6	-3.8	13.6	4.1	5.6	4.3	Mar-98
			2.5	8.5	15.4	-1.4	13.0	3.5	5.0	4.4	
212,361,221	8.6	9.5	3.7	6.2	2.9	-12.0	9.6	-1.3		2.2	Apr-14
			3.0	4.0	0.8	-10.7	7.8	-0.9		2.4	
730,625,893	29.5	30.5	2.3	3.4	3.1	-3.1	0.2	1.0	2.1	4.8	Mar-98
			2.6	3.4	1.9	-3.7	-1.3	0.7	1.6	4.3	
1,598,673	0.1	1.0	0.0	-0.3	-55.7	-57.9	-14.8	-12.2	-5.7	-2.7	Jun-07
			0.1	1.6	3.0	-1.1	<i>7</i> .5	3.3	3.3	1.9	
219,458,422	8.9	8.0	-2.2	-3.0	-8.0	-5.7	6.5	6.7	9.0	8.0	Aug-00
			-3.3	-3.3	-8.0	-3.9	7.5	6.6	8.5	7.1	
226,014,399	9.1	5.0	0.0	0.0	-2.7	-0.9	21.2	18.6	14.1	14.0	Oct-12
			0.0	0.0	-3.5	-2.7	17.9	15.6	14.6	14.7	
12,132,660	0.5	0.0	0.4	1.5	3.0	3.2	1.5	1.9	2.5	3.6	Mar-98
	Market Value (\$) 2,477,312,413 1,287,482,367 676,513,262 466,347,670 210,165,592 398,607,884 212,361,221 730,625,893 1,598,673 219,458,422 226,014,399	Market Value (\$) % of Portfolio 2,477,312,413 100.0 1,287,482,367 52.0 676,513,262 27.3 466,347,670 18.8 210,165,592 8.5 398,607,884 16.1 212,361,221 8.6 730,625,893 29.5 1,598,673 0.1 219,458,422 8.9 226,014,399 9.1	Market Value (\$) % of Portfolio (%) Policy (%) 2,477,312,413 100.0 100.0 1,287,482,367 52.0 55.5 676,513,262 27.3 30.0 466,347,670 18.8 20.0 210,165,592 8.5 10.0 398,607,884 16.1 16.0 212,361,221 8.6 9.5 730,625,893 29.5 30.5 1,598,673 0.1 1.0 219,458,422 8.9 8.0 226,014,399 9.1 5.0	Market Value (\$) % of Portfolio Policy (%) 1 Mo (%) 2,477,312,413 100.0 100.0 1.2 1.5 1.0 1.5 1.0 1,287,482,367 52.0 55.5 1.3 676,513,262 27.3 30.0 -0.1 2.7 466,347,670 18.8 20.0 2.4 3.7 210,165,592 8.5 10.0 -5.2 -4.8 398,607,884 16.1 16.0 2.7 2.5 212,361,221 8.6 9.5 3.7 3.0 730,625,893 29.5 30.5 2.3 2.6 1,598,673 0.1 1.0 0.0 219,458,422 8.9 8.0 -2.2 -3.3 226,014,399 9.1 5.0 0.0 0.0 0.0 0.0 0.0	Market Value (\$) % of Portfolio Policy (%) 1 Mo (%) 3 Mo (%) 2,477,312,413 100.0 100.0 1.2 3.8 1.5 4.3 1.0 3.5 1,287,482,367 52.0 55.5 1.3 5.9 3.1 7.3 676,513,262 27.3 30.0 -0.1 4.4 2.7 7.2 466,347,670 18.8 20.0 2.4 5.5 3.7 7.5 210,165,592 8.5 10.0 -5.2 2.2 -4.8 2.7 398,607,884 16.1 16.0 2.7 8.5 212,361,221 8.6 9.5 3.7 6.2 3.0 4.0 730,625,893 29.5 30.5 2.3 3.4 2.6 3.4 1,598,673 0.1 1.0 0.0 -0.3 -219,458,422 8.9 8.0 -2.2 -3.0 -23,3 -3.3	Market Value (\$) % of Portfolio Policy (%) 1 Mo (%) 3 Mo (%) FYTD (%) 2,477,312,413 100.0 100.0 1.2 3.8 4.9 1.5 4.3 5.3 1.0 3.5 4.1 1,287,482,367 52.0 55.5 1.3 5.9 9.8 3.1 7.3 9.7 676,513,262 27.3 30.0 -0.1 4.4 9.2 2.7 7.2 9.7 466,347,670 18.8 20.0 2.4 5.5 9.2 210,165,592 8.5 10.0 -5.2 2.2 9.2 24 4.8 2.7 6.8 398,607,884 16.1 16.0 2.7 8.5 14.6 212,361,221 8.6 9.5 3.7 6.2 2.9 30,625,893 29.5 30.5 2.3 3.4 3.1 1,598,673 0.1 1.0 0.0 -0.3 -55.7 0.1	Market Value (\$) % of Portfolio Policy (%) 1 Mo (%) 3 Mo 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Total Fund Policy Index is 20% S&P 500, 10% R2000, 16% MSCI EAFE, 9.5% MSCI EM, 23% Bloomberg Agg, 1.5% Bloomberg HY, 1.5% CS Leverage Loan, 4.5% JPM GBI EM Diversified, 1% HFRI FOF Composite, 8% NCREIF, 5% Cambridge PE as of 7/1/2021.

Performance returns are reported net of fees.

Fiscal year ends 06/30.



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Past performance is no guarantee of future results.

Returns for pooled funds, e.g. mutual funds and collective investment trusts, are collected from third parties; they are not generally calculated by NEPC. Returns for separate accounts, with some exceptions, are calculated by NEPC. Returns are reported net of manager fees unless otherwise noted.

A "since inception" return, if reported, begins with the first full month after funding, although actual inception dates (e.g. the middle of a month) and the timing of cash flows are taken into account in Composite return calculations.

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All investments carry some level of risk. Diversification and other asset allocation techniques are not guaranteed to ensure profit or protect against losses.

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Source of private fund performance benchmark data: Cambridge Associates, via Refinitiv



