



MUNICIPAL POLICE EMPLOYEES' RETIREMENT SYSTEM

MONTHLY PERFORMANCE REPORT

**LOUISIANA MUNICIPAL POLICE
EMPLOYEES' RETIREMENT SYSTEM**

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TOTAL FUND PERFORMANCE DETAIL

	Allocation			Performance (%)									Inception Date
	Market Value (\$)	% of Portfolio	Policy (%)	1 Mo (%)	YTD (%)	FYTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	10 Yrs (%)	Inception (%)		
Total Fund Composite	2,548,365,748	100.0	100.0	0.6	-8.9	-5.0	-3.6	8.5	6.5	8.1	5.4	Mar-98	
<i>Total Fund Policy Index</i>				0.4	-9.1	-5.9	-4.6	7.6	6.5	7.9			
<i>Total Fund Allocation Index</i>				0.5	-8.8	-6.0	-4.7	7.8	6.5	7.9			
Total Equity Composite	1,376,419,750	54.0	55.5	0.6	-13.0	-9.7	-8.6	11.4	8.1	10.4	5.6	Mar-98	
<i>MSCI AC World Index (Net)</i>				0.1	-12.8	-8.0	-6.8	11.7	9.0	10.3	6.0		
Total Domestic Equity Composite	751,611,190	29.5	30.0	0.9	-12.5	-5.6	-3.6	15.0	11.5	13.4	7.2	Mar-98	
<i>Russell 3000 Index</i>				-0.1	-13.9	-6.0	-3.7	15.6	12.7	14.0	7.9		
Total Large Cap Equity Composite	519,160,694	20.4	20.0	0.7	-11.7	-1.4	0.9	16.4	13.5	14.3	7.6	Apr-98	
<i>S&P 500 Index</i>				0.2	-12.8	-2.6	-0.3	16.4	13.4	14.4	7.6		
Total Small Cap Equity Composite	232,450,496	9.1	10.0	1.4	-14.2	-14.1	-12.8	11.8	7.1	11.5	3.0	Apr-98	
<i>Russell 2000 Index</i>				0.2	-16.6	-18.5	-16.9	9.7	7.7	10.8	7.2		
Total International Equity Composite	396,038,971	15.5	16.0	-0.3	-16.2	-13.8	-13.9	8.2	5.3	7.6	4.2	Mar-98	
<i>MSCI EAFE (Net)</i>				0.7	-11.3	-9.4	-10.4	6.4	4.2	7.2	4.3		
Total Emerging Markets Equities Composite	228,769,590	9.0	9.5	1.0	-9.0	-15.6	-14.2	6.3	3.5		3.4	Apr-14	
<i>MSCI Emerging Markets (Net)</i>				0.4	-11.8	-20.0	-19.8	5.0	3.8		3.4		
Total Fixed Income Composite	729,539,340	28.6	30.5	0.5	-8.2	-8.2	-7.7	0.7	1.6	3.0	5.0	Mar-98	
<i>Total Fixed Income Policy Index</i>				0.7	-8.8	-9.5	-9.1	0.0	1.2	2.0	4.5		
Total Hedge Funds Composite	10,913,337	0.4	1.0	0.0	-1.8	0.8	1.4	6.9	4.4	3.9	3.0	Jun-07	
<i>HFRI FOF COMP</i>				-0.6	-4.6	-3.5	-2.9	5.2	4.1	3.9	2.0		
Total Real Estate Composite	238,888,930	9.4	8.0	1.5	9.6	25.2	27.9	11.1	10.2	10.8	8.7	Aug-00	
<i>NCREIF ODCE Net</i>				0.0	7.1	22.7	27.3	10.3	8.9	9.9	7.6		
Total Private Equity Composite	183,231,590	7.2	5.0	0.0	1.8	21.9	34.8	25.9	19.4		14.9	Oct-12	
<i>CJA US All PE (1 Qtr Lag)</i>				0.0	5.4	25.9	38.7	24.2	20.0		16.4		
Cash Account	9,372,801	0.4	0.0	0.0	0.1	0.2	0.2	1.1	1.7	2.5	3.6	Mar-98	

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



