



MUNICIPAL POLICE

EMPLOYEES' RETIREMENT SYSTEM

MONTHLY PERFORMANCE REPORT

**LOUISIANA MUNICIPAL POLICE
EMPLOYEES' RETIREMENT SYSTEM**

JUNE 30, 2022

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TOTAL FUND PERFORMANCE DETAIL

	Allocation			Performance (%)								
	Market Value (\$)	% of Portfolio	Policy (%)	1 Mo (%)	3 Mo (%)	YTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	10 Yrs (%)	Inception (%)	Inception Date
Total Fund Composite	2,406,155,323	100.0	100.0	-5.6	-10.0	-14.0	-10.3	5.1	5.3	7.1	5.1	Mar-98
<i>Total Fund Policy Index</i>				-5.3	-10.1	-13.9	-10.8	4.2	5.2	7.0		
<i>Total Fund Allocation Index</i>				-5.1	-9.8	-13.4	-10.8	4.5	5.2	7.0		
Total Equity Composite	1,254,749,230	52.1	55.5	-8.8	-15.4	-20.7	-17.7	5.8	6.0	8.9	5.2	Mar-98
<i>MSCI AC World Index (Net)</i>				-8.4	-15.7	-20.2	-15.8	6.2	7.0	8.8	5.6	
Total Domestic Equity Composite	688,748,684	28.6	30.0	-8.4	-15.3	-19.8	-13.5	9.2	9.4	12.0	6.8	Mar-98
<i>Russell 3000 Index</i>				-8.4	-16.7	-21.1	-13.9	9.8	10.6	12.6	7.5	
Total Large Cap Equity Composite	475,673,209	19.8	20.0	-8.4	-15.2	-19.1	-9.7	10.7	11.4	13.0	7.2	Apr-98
<i>S&P 500 Index</i>				-8.3	-16.1	-20.0	-10.6	10.6	11.3	13.0	7.2	
Total Small Cap Equity Composite	213,075,476	8.9	10.0	-8.3	-15.5	-21.4	-21.2	5.7	4.8	10.1	2.7	Apr-98
<i>Russell 2000 Index</i>				-8.2	-17.2	-23.4	-25.2	4.2	5.2	9.4	6.8	
Total International Equity Composite	359,442,948	14.9	16.0	-9.2	-16.1	-23.9	-21.7	2.8	3.4	6.0	3.8	Mar-98
<i>MSCI EAFE (Net)</i>				-9.3	-14.5	-19.6	-17.8	1.1	2.2	5.4	3.9	
Total Emerging Markets Equities Composite	206,557,598	8.6	9.5	-9.7	-14.4	-17.9	-23.8	0.8	1.3		2.1	Apr-14
<i>MSCI Emerging Markets (Net)</i>				-6.6	-11.4	-17.6	-25.3	0.6	2.2		2.5	
Total Fixed Income Composite	708,190,727	29.4	30.5	-2.9	-6.0	-10.9	-10.9	-0.9	1.0	2.6	4.8	Mar-98
<i>Total Fixed Income Policy Index</i>				-2.3	-5.5	-10.9	-11.5	-1.4	0.7	1.7	4.3	
Total Hedge Funds Composite	10,795,225	0.4	1.0	0.0	0.0	-1.8	0.8	6.3	4.3	3.9	2.9	Jun-07
<i>HFRI FOF COMP</i>				-0.9	-3.6	-6.3	-5.2	4.1	3.7	3.8	1.8	
Total Real Estate Composite	239,617,426	10.0	8.0	0.3	2.9	10.0	25.6	11.0	10.0	10.7	8.7	Aug-00
<i>NCREIF ODCE Net</i>				0.0	0.0	7.1	22.7	10.0	8.6	9.7	7.5	
Total Private Equity Composite	184,092,899	7.7	5.0	0.0	0.0	1.8	21.9	25.3	19.4		14.7	Oct-12
<i>CJA US All PE (1 Qtr Lag)</i>				0.8	0.8	6.6	27.3	22.7	19.3		16.4	
Cash Account	8,709,817	0.4	0.0	0.1	0.1	0.1	0.2	1.1	1.7	2.5	3.5	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



