



MONTHLY PERFORMANCE REPORT

LOUISIANA MUNICIPAL POLICE EMPLOYEES' RETIREMENT SYSTEM



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TOTAL FUND PERFORMANCE DETAIL

Allocation				Performance (%)							
Market	% of	Policy			YTD	1 Yr			10 Yrs	Inception	Inception
Value (\$)	Portfolio	(%)	(%)	(%)	(%)	(%)	(%)			(%)	Date
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
			-5.3	-10.1	-13.9	-10.8	4.2	5.2	7.0		
			-5.1	-9.8	-13.4	-10.8	4.5	5.2	7.0		
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
			-8.4	-15.7	-20.2	-15.8	6.2	7.0	8.8	5.6	
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
			-8.4	-16.7	-21.1	-13.9	9.8	10.6	12.6	7.5	
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
			-8.3	-16.1	-20.0	-10.6	10.6	11.3	13.0	7.2	
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
			-8.2	-17.2	-23.4	-25.2	4.2	5.2	9.4	6.8	
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
			-9.3	-14.5	-19.6	-17.8	1.1	2.2	5.4	3.9	
206,557,598	8.6	9.5	-9.7	-14.4	-17.9	-23.8	0.8	1.3		2.1	Apr-14
			-6.6	-11.4	-17.6	-25.3	0.6	2.2		2.5	
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
			-2.3	-5.5	-10.9	-11.5	-1.4	0.7	1.7	4.3	
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
			-0.9	-3.6	-6.3	-5.2	4.1	3.7	3.8	1.8	
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
			0.0	0.0	7.1	22.7	10.0	8.6	9.7	7.5	
184,092,899	7.7	5.0	0.0	0.0	1.8	21.9	25.3	19.4		14.7	Oct-12
			0.8	0.8	6.6	27.3	22.7	19.3		16.4	
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
	Market Value (\$) 2,406,155,323 1,254,749,230 688,748,684 475,673,209 213,075,476 359,442,948 206,557,598 708,190,727 10,795,225 239,617,426 184,092,899	Market Value (\$) % of Portfolio 2,406,155,323 100.0 1,254,749,230 52.1 688,748,684 28.6 475,673,209 19.8 213,075,476 8.9 359,442,948 14.9 206,557,598 8.6 708,190,727 29.4 10,795,225 0.4 239,617,426 10.0 184,092,899 7.7	Market Value (\$) % of Portfolio (%) Policy (%) 2,406,155,323 100.0 100.0 1,254,749,230 52.1 55.5 688,748,684 28.6 30.0 475,673,209 19.8 20.0 213,075,476 8.9 10.0 359,442,948 14.9 16.0 206,557,598 8.6 9.5 708,190,727 29.4 30.5 10,795,225 0.4 1.0 239,617,426 10.0 8.0 184,092,899 7.7 5.0	Market Value (\$) % of Portfolio Policy (%) 1 Mo (%) 2,406,155,323 100.0 100.0 -5.6 -5.3 -5.1 -5.5 -5.3 1,254,749,230 52.1 55.5 -8.8 -8.4 -8.4 -8.4 475,673,209 19.8 20.0 -8.4 -8.3 213,075,476 8.9 10.0 -8.3 213,075,476 8.9 10.0 -8.3 206,557,598 8.6 9.5 -9.7 -6.6 708,190,727 29.4 30.5 -2.9 -2.3 10,795,225 0.4 1.0 0.0 -0.9 239,617,426 10.0 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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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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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Source of private fund performance benchmark data: Cambridge Associates, via Refinitiv



