



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 (%)	FYTD (%)	YTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	10 Yrs (%)	Inception (%)		
Total Fund Composite	2,470,542,353	100.0	100.0	5.0	3.9	-10.2	-7.5	5.5	4.8	6.9	5.2	Mar-98	
<i>Total Fund Policy Index</i>				5.8	3.4	-10.6	-7.8	4.4	4.7	6.8			
<i>Total Fund Allocation Index</i>				5.3	2.9	-10.5	-7.8	4.5	4.5	6.8			
Total Equity Composite	1,329,797,718	53.8	55.5	8.1	7.2	-15.0	-11.5	6.7	5.3	8.8	5.4	Mar-98	
<i>MSCI AC World Index (Net)</i>				7.8	6.5	-15.0	-11.6	6.6	6.4	8.7	5.8		
Total Domestic Equity Composite	746,493,098	30.2	30.0	5.2	10.6	-11.3	-7.7	10.6	9.2	12.5	7.1	Mar-98	
<i>Russell 3000 Index</i>				5.2	8.8	-14.2	-10.8	10.3	10.3	12.9	7.7		
Total Large Cap Equity Composite	504,398,290	20.4	20.0	5.8	9.2	-11.7	-7.7	11.9	10.7	13.3	7.4	Apr-98	
<i>S&P 500 Index</i>				5.6	8.6	-13.1	-9.2	10.9	11.0	13.3	7.4		
Total Small Cap Equity Composite	242,094,808	9.8	10.0	4.0	13.6	-10.6	-7.8	7.5	5.7	10.8	3.1	Apr-98	
<i>Russell 2000 Index</i>				2.3	11.1	-14.9	-13.0	6.4	5.4	10.1	7.1		
Total International Equity Composite	381,047,645	15.4	16.0	10.6	6.0	-19.3	-15.9	3.3	2.6	5.6	4.0	Mar-98	
<i>MSCI EAFE (Net)</i>				11.3	6.3	-14.5	-10.1	1.9	1.8	5.0	4.1		
Total Emerging Markets Equities Composite	202,256,975	8.2	9.5	14.7	-2.0	-19.5	-16.0	0.9	-0.9		1.7	Apr-14	
<i>MSCI Emerging Markets (Net)</i>				14.8	-1.6	-19.0	-17.4	0.1	-0.4		2.2		
Total Fixed Income Composite	707,288,760	28.6	30.5	3.6	-0.2	-11.0	-10.5	-1.5	0.6	2.0	4.7	Mar-98	
<i>Total Fixed Income Policy Index</i>				4.0	-1.4	-12.1	-12.0	-2.6	0.2	1.3	4.2		
Total Hedge Funds Composite	3,668,865	0.1	1.0	0.0	-0.2	-7.0	-3.4	4.6	3.1	2.9	2.5	Jun-07	
<i>HFRI FOF COMP</i>				0.8	1.1	-5.6	-5.3	4.1	3.1	3.6	1.8		
Total Real Estate Composite	232,583,338	9.4	8.0	-2.7	-2.5	6.9	9.1	9.1	8.6	10.0	8.4	Aug-00	
<i>NCREIF ODCE Net</i>				0.0	0.3	12.4	21.0	11.4	9.3	9.9	7.6		
Total Private Equity Composite	194,235,239	7.9	5.0	0.0	5.1	13.6	20.8	28.3	21.8	15.6	15.3	Oct-12	
<i>CJA US All PE (1 Qtr Lag)</i>				0.0	-3.4	2.9	8.8	19.9	17.7	15.5	15.3		
Cash Account	2,968,433	0.1	0.0	0.4	1.2	1.3	1.3	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



