

Investment Market Update

As of February 28, 2021



MUNICIPAL POLICE
EMPLOYEES' RETIREMENT SYSTEM

LOUISIANA MUNICIPAL POLICE EMPLOYEES' RETIREMENT SYSTEM



BOSTON | ATLANTA | CHARLOTTE | CHICAGO | DETROIT | LAS VEGAS | PORTLAND | SAN FRANCISCO

Louisiana Municipal Police Employees' Retirement System

TOTAL FUND PERFORMANCE DETAIL

	Market Value (\$)	% of Portfolio	Policy %	1 Mo (%)	Fiscal YTD (%)	YTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	10 Yrs (%)	Inception (%)	Inception Date
Total Fund Composite	2,552,513,708	100.0	100.0	1.2	17.8	1.5	19.4	7.3	10.3	7.5	5.6	Mar-98
<i>Total Fund Policy Index</i>				1.0	16.9	1.0	18.3	8.0	10.6	7.7	--	Mar-98
<i>Total Fund Allocation Index</i>				1.0	17.4	1.3	19.0	7.7	10.6	--	--	Mar-98
Total Equity Composite	1,454,329,662	57.0	49.5	2.8	30.7	3.5	33.8	9.4	14.3	9.2	6.0	Mar-98
<i>MSCI ACWI</i>				2.3	26.3	1.9	30.2	10.3	14.2	8.8	6.3	Mar-98
Total Domestic Equity Composite	732,051,492	28.7	24.0	4.1	32.3	4.7	36.1	13.3	16.4	12.3	7.4	Mar-98
<i>Russell 3000</i>				3.1	28.6	2.7	35.3	15.0	17.4	13.4	8.1	Mar-98
Total Large Cap Equity Composite	489,499,318	19.2	17.0	2.7	24.1	1.7	31.1	13.3	16.5	12.9	7.5	Apr-98
<i>S&P 500</i>				2.8	24.3	1.7	31.3	14.1	16.8	13.4	7.6	Apr-98
Total Small Cap Equity Composite	242,552,175	9.5	7.0	6.8	52.6	11.4	46.8	12.9	15.9	11.1	3.6	Apr-98
<i>Russell 2000</i>				6.2	53.8	11.6	51.0	14.9	17.9	11.9	8.3	Apr-98
Total International Equity Composite	494,879,430	19.4	17.5	1.6	26.3	0.8	30.2	7.3	11.7	6.2	4.8	Mar-98
<i>MSCI EAFE</i>				2.2	23.0	1.2	22.5	4.6	9.7	5.0	4.7	Mar-98
Total Emerging Markets Equities Composite	227,398,739	8.9	8.0	1.4	35.5	5.3	34.4	3.6	14.1	--	5.7	Apr-14
<i>MSCI Emerging Markets</i>				0.8	36.2	3.9	36.0	6.4	15.2	4.4	6.9	Apr-14
Total Fixed Income Composite	790,192,210	31.0	33.5	-1.1	2.9	-1.7	3.6	4.5	5.5	4.6	5.6	Mar-98
<i>Total Fixed Income Policy Index</i>				-1.5	1.3	-2.1	2.5	4.7	5.0	3.9	5.1	Mar-98
Total Hedge Funds Composite	17,873,265	0.7	4.0	0.0	20.3	0.0	12.4	4.2	4.3	2.6	2.6	Jun-07
<i>HFRI Fund of Funds Composite Index</i>				2.6	14.5	1.6	14.0	5.2	5.7	3.4	2.2	Jun-07
Total Real Estate Composite	173,720,927	6.8	8.0	0.5	1.5	0.9	0.6	5.3	6.6	9.5	7.8	Aug-00
<i>NCREIF ODCE Net</i>				0.0	1.4	0.0	0.3	4.0	5.3	8.9	6.7	Aug-00
Total Private Equity Composite	114,461,046	4.5	5.0	0.0	16.0	0.0	16.8	14.8	13.3	--	11.4	Oct-12
<i>CJA US All PE (1 Qtr Lag)</i>				0.0	21.5	0.0	13.4	13.1	13.0	13.6	13.1	Oct-12
Cash Account	1,936,599	0.1	0.0	0.1	0.8	0.2	1.2	2.1	1.7	3.1	3.7	Mar-98

Total Fund Policy Index is 17% R1000, 7% R2000, 17.5% MSCI EAFE, 8.0% MSCI EM, 25% BC Agg, 1.5% BC HY, 1.5% CS Leverage Loan, 5.5% JPM GBI EM Diversified, 4% HFRI FOF Composite, 8% NCREIF, 5% Cambridge PE.
Performance returns are reported net of fees.



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