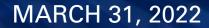




MONTHLY PERFORMANCE REPORT

LOUISIANA MUNICIPAL POLICE EMPLOYEES' RETIREMENT SYSTEM



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TOTAL FUND PERFORMANCE DETAIL

	Allocation				Performance (%)							
	Market Value (\$)	% of Portfolio	Policy (%)	1 Mo (%)	3 Mo (%)	FYTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	10 Yrs (%)	Inception (%)	Inception Date
Total Fund Composite	2,669,257,266	100.0	100.0	0.4	-4.5	-0.5	5.0	9.9	8.1	7.9	5.6	Mar-98
Total Fund Policy Index				0.6	-4.4	-1.1	3.6	8.9	8.1	7.8		
Total Fund Allocation Index				0.6	-4.5	-1.5	3.4	9.1	8.0	7.8		
Total Equity Composite	1,482,724,304	55.5	55.5	1.4	-6.3	-2.7	4.2	13.0	10.6	10.0	6.0	Mar-98
MSCI AC World Index (Net)				2.2	-5.4	-0.1	7.3	13.8	11.6	10.0	6.4	
Total Domestic Equity Composite	813,523,615	30.5	30.0	2.6	-5.3	2.2	9.4	16.7	13.8	13.3	7.6	Mar-98
Russell 3000 Index				3.2	-5.3	3.4	11.9	18.2	15.4	14.3	8.4	
Total Large Cap Equity Composite	561,130,295	21.0	20.0	3.7	-4.6	6.5	15.6	18.6	16.0	14.4	8.0	Apr-98
S&P 500 Index				3.7	-4.6	6.5	15.6	18.9	16.0	14.6	8.1	
Total Small Cap Equity Composite	252,393,320	9.5	10.0	0.2	-6.9	-6.7	-3.0	12.4	8.9	11.2	3.4	Apr-98
Russell 2000 Index				1.2	-7.5	-9.7	-5.8	11.7	9.7	11.0	7.7	
Total International Equity Composite	427,825,235	16.0	16.0	0.4	-9.3	-6.8	0.2	10.2	8.4	7.0	4.6	Mar-98
MSCI EAFE (Net)				0.6	-5.9	-3.8	1.2	7.8	6.7	6.3	4.6	
Total Emerging Markets Equities Composite	241,375,454	9.0	9.5	-0.5	-4.0	-10.9	-5.5	6.3	5.4		4.1	Apr-14
MSCI Emerging Markets (Net)				-2.3	-7.0	-15.6	-11.4	4.9	6.0		4.1	
Total Fixed Income Composite	753,550,983	28.2	30.5	-2.0	-5.2	-5.2	-3.1	2.3	2.6	3.4	5.2	Mar-98
Total Fixed Income Policy Index				-2.4	-5.7	-6.4	-4.4	1.5	2.2	2.5	4.6	
Total Hedge Funds Composite	12,089,757	0.5	1.0	0.0	0.0	2.6	7.7	7.7	4.9	4.0	3.1	Jun-07
HFRI FOF COMP				0.6	-2.7	-1.6	1.3	5.9	4.6	3.9	2.1	
Total Real Estate Composite	232,899,279	8.7	8.0	2.9	6.9	22.1	26.2	10.4	9.8	10.7	8.6	Aug-00
NCREIF ODCE Net				7.2	7.2	22.8	27.3	10.3	8.9	9.9	7.6	
Total Private Equity Composite	181,359,871	6.8	5.0	0.0	0.0	19.8	32.5	25.2	19.0		14.9	Oct-12
C A US All PE (1 Qtr Lag)				0.0	0.0	19.5	31.6	22.0	18.7		16.1	
Cash Account	6,633,072	0.2	0.0	0.0	0.0	0.1	0.3	1.3	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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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



