

# Investment Market Update

As of March 31, 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 (%)	3 Mo (%)	Fiscal YTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	10 Yrs (%)	Inception (%)	Inception Date
<b>Total Fund Composite</b>	<b>2,569,433,729</b>	<b>100.0</b>	<b>100.0</b>	<b>0.7</b>	<b>2.2</b>	<b>18.6</b>	<b>32.8</b>	<b>7.8</b>	<b>9.3</b>	<b>7.5</b>	<b>5.6</b>	<b>Mar-98</b>
<i>Total Fund Policy Index</i>				1.4	2.4	18.5	31.0	8.6	9.8	7.7	--	Mar-98
<b>Total Equity Composite</b>	<b>1,482,625,427</b>	<b>57.7</b>	<b>49.5</b>	<b>1.9</b>	<b>5.5</b>	<b>33.2</b>	<b>60.4</b>	<b>10.7</b>	<b>13.0</b>	<b>9.4</b>	<b>6.1</b>	<b>Mar-98</b>
<i>MSCI ACWI</i>				2.7	4.6	29.7	54.6	12.1	13.2	9.1	6.4	Mar-98
<b>Total Domestic Equity Composite</b>	<b>756,545,828</b>	<b>29.4</b>	<b>24.0</b>	<b>3.3</b>	<b>8.2</b>	<b>36.7</b>	<b>67.2</b>	<b>15.0</b>	<b>15.6</b>	<b>12.6</b>	<b>7.6</b>	<b>Mar-98</b>
<i>Russell 3000</i>				3.6	6.3	33.2	62.5	17.1	16.6	13.8	8.2	Mar-98
<b>Total Large Cap Equity Composite</b>	<b>510,876,149</b>	<b>19.9</b>	<b>17.0</b>	<b>4.4</b>	<b>6.2</b>	<b>29.5</b>	<b>56.0</b>	<b>15.6</b>	<b>16.0</b>	<b>13.2</b>	<b>7.7</b>	<b>Apr-98</b>
<i>S&amp;P 500</i>				4.4	6.2	29.7	56.4	16.8	16.3	13.9	7.7	Apr-98
<b>Total Small Cap Equity Composite</b>	<b>245,669,679</b>	<b>9.6</b>	<b>7.0</b>	<b>1.3</b>	<b>12.8</b>	<b>54.6</b>	<b>96.4</b>	<b>13.5</b>	<b>14.4</b>	<b>11.3</b>	<b>3.7</b>	<b>Apr-98</b>
<i>Russell 2000</i>				1.0	12.7	55.4	94.8	14.8	16.4	11.7	8.3	Apr-98
<b>Total International Equity Composite</b>	<b>499,553,209</b>	<b>19.4</b>	<b>17.5</b>	<b>0.9</b>	<b>1.8</b>	<b>27.5</b>	<b>52.2</b>	<b>8.2</b>	<b>10.4</b>	<b>6.4</b>	<b>4.8</b>	<b>Mar-98</b>
<i>MSCI EAFE</i>				2.3	3.5	25.8	44.6	6.0	8.8	5.5	4.8	Mar-98
<b>Total Emerging Markets Equities Composite</b>	<b>226,526,391</b>	<b>8.8</b>	<b>8.0</b>	<b>-0.4</b>	<b>4.9</b>	<b>35.0</b>	<b>58.1</b>	<b>4.0</b>	<b>11.2</b>	<b>--</b>	<b>5.6</b>	<b>Apr-14</b>
<i>MSCI Emerging Markets</i>				-1.5	2.3	34.1	58.4	6.5	12.1	3.7	6.6	Apr-14
<b>Total Fixed Income Composite</b>	<b>780,217,345</b>	<b>30.4</b>	<b>33.5</b>	<b>-1.3</b>	<b>-2.9</b>	<b>1.6</b>	<b>7.1</b>	<b>3.9</b>	<b>4.6</b>	<b>4.5</b>	<b>5.5</b>	<b>Mar-98</b>
<i>Total Fixed Income Policy Index</i>				-1.4	-3.5	-0.2	4.5	4.0	4.1	3.7	5.0	Mar-98
<b>Total Hedge Funds Composite</b>	<b>17,872,966</b>	<b>0.7</b>	<b>4.0</b>	<b>0.0</b>	<b>1.4</b>	<b>21.9</b>	<b>37.5</b>	<b>5.1</b>	<b>4.3</b>	<b>2.7</b>	<b>2.7</b>	<b>Jun-07</b>
<i>HFRI Fund of Funds Composite Index</i>				0.4	2.5	15.5	24.6	5.6	5.7	3.5	2.2	Jun-07
<b>Total Real Estate Composite</b>	<b>171,587,430</b>	<b>6.7</b>	<b>8.0</b>	<b>0.0</b>	<b>0.8</b>	<b>1.4</b>	<b>0.2</b>	<b>4.6</b>	<b>6.3</b>	<b>9.2</b>	<b>7.8</b>	<b>Aug-00</b>
<i>NCREIF ODCE Net</i>				1.9	1.9	3.3	1.5	4.0	5.3	8.7	6.7	Aug-00
<b>Total Private Equity Composite</b>	<b>112,024,842</b>	<b>4.4</b>	<b>5.0</b>	<b>0.0</b>	<b>0.0</b>	<b>16.0</b>	<b>11.6</b>	<b>13.7</b>	<b>12.8</b>	<b>--</b>	<b>11.2</b>	<b>Oct-12</b>
<i>CJA US All PE (1 Qtr Lag)</i>				13.2	13.2	36.7	22.9	15.7	15.5	14.0	14.6	Oct-12
<b>Cash Account</b>	<b>5,105,719</b>	<b>0.2</b>	<b>0.0</b>	<b>0.0</b>	<b>0.2</b>	<b>0.8</b>	<b>1.1</b>	<b>2.0</b>	<b>1.7</b>	<b>3.0</b>	<b>3.7</b>	<b>Mar-98</b>

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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