MUNICIPAL POLICE
EMPLOYEES' RETIREMENT SYSTEM

MONTHLY PERFORMANCE REPORT

LOUISIANA MUNICIPAL POLICE EMPLOYEES' RETIREMENT SYSTEM

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Louisiana Municipal Police Employees' Retirement System

TOTAL FUND PERFORMANCE DETAIL

	Market Value ($)	% of Portfolio	Policy %	1 Mo (%)	YTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	10 Yrs (%)	Inception (%)	Inception Date
Total Fund Composite	**2,741,096,422**	**100.0**	**100.0**	**0.2**	**8.8**	**22.1**	**9.8**	**9.8**	**8.2**	**5.8**	**Mar-98**
Total Fund Policy Index				*-0.2*	*6.9*	*20.1*	*9.5*	*9.8*	*8.2*	*--*	*Mar-98*
Total Fund Allocation Index				*-0.3*	*7.1*	*20.0*	*9.4*	*9.7*	*--*	*--*	*Mar-98*
Total Equity Composite	**1,583,098,948**	**57.8**	**55.5**	**0.0**	**13.0**	**35.5**	**12.8**	**13.5**	**10.4**	**6.3**	**Mar-98**
MSCI ACWI				*0.7*	*13.1*	*33.2*	*13.7*	*13.8*	*10.2*	*6.7*	*Mar-98*
Total Domestic Equity Composite	**830,568,957**	**30.3**	**30.0**	**0.7**	**16.7**	**40.7**	**15.9**	**16.2**	**13.9**	**7.8**	**Mar-98**
Russell 3000				*1.7*	*17.1*	*38.7*	*18.1*	*17.4*	*15.2*	*8.5*	*Mar-98*
Total Large Cap Equity Composite	**567,559,043**	**20.7**	**20.0**	**2.4**	**17.9**	**36.2**	**17.6**	**17.4**	**14.6**	**8.0**	**Apr-98**
S&P 500				*2.4*	*18.0*	*36.4*	*18.2*	*17.3*	*15.3*	*8.1*	*Apr-98*
Total Small Cap Equity Composite	**263,009,915**	**9.6**	**10.0**	**-2.8**	**14.1**	**52.4**	**12.0**	**13.4**	**12.2**	**3.7**	**Apr-98**
Russell 2000				*-3.6*	*13.3*	*52.0*	*11.5*	*14.3*	*12.3*	*8.2*	*Apr-98*
Total International Equity Composite	**495,564,233**	**18.1**	**16.0**	**1.6**	**11.2**	**32.9**	**11.3**	**11.7**	**7.4**	**5.1**	**Mar-98**
MSCI EAFE				*0.8*	*9.6*	*30.3*	*7.7*	*9.4*	*6.1*	*5.0*	*Mar-98*
Total Emerging Markets Equities Composite	**256,965,758**	**9.4**	**9.5**	**-5.2**	**5.6**	**25.6**	**7.2**	**9.7**	**--**	**5.4**	**Apr-14**
MSCI Emerging Markets				*-6.7*	*0.2*	*20.6*	*7.9*	*10.4*	*3.6*	*6.0*	*Apr-14*
Total Fixed Income Composite	**801,608,705**	**29.2**	**30.5**	**0.5**	**-0.2**	**2.3**	**5.4**	**4.3**	**4.3**	**5.6**	**Mar-98**
Total Fixed Income Policy Index				*0.8*	*-0.6*	*0.9*	*5.3*	*3.9*	*3.6*	*5.1*	*Mar-98*
Total Hedge Funds Composite	**16,048,069**	**0.6**	**1.0**	**0.0**	**7.4**	**27.8**	**6.3**	**4.9**	**3.4**	**3.1**	**Jun-07**
HFRI Fund of Funds Composite Index				*0.2*	*5.1*	*15.9*	*6.3*	*5.8*	*3.8*	*2.4*	*Jun-07*
Total Real Estate Composite	**176,738,686**	**6.4**	**8.0**	**0.4**	**6.0**	**6.4**	**5.5**	**6.9**	**9.2**	**7.9**	**Aug-00**
NCREIF ODCE Net				*0.0*	*5.7*	*7.1*	*4.6*	*5.6*	*8.6*	*6.8*	*Aug-00*
Total Private Equity Composite	**140,265,194**	**5.1**	**5.0**	**0.0**	**26.4**	**46.7**	**22.1**	**17.5**	**--**	**13.8**	**Oct-12**
C|A US All PE (1 Qtr Lag)				*0.0*	*22.0*	*47.4*	*17.6*	*17.2*	*14.3*	*14.9*	*Oct-12*
Cash Account	**23,336,820**	**0.9**	**0.0**	**0.0**	**0.4**	**0.8**	**1.9**	**1.7**	**2.8**	**3.7**	**Mar-98**

Total Fund Policy Index is 20% S&P 500, 10% R2000, 16% MSCI EAFE, 9.5% MSCI EM, 23% BC Agg, 1.5% BC 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.

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Source of private fund performance benchmark data: Cambridge Associates, via Refinitiv