



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 (%)	3 Mo (%)	YTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	10 Yrs (%)	Inception (%)	Inception Date
Total Fund Composite	2,704,306,702	100.0	100.0	-2.4	-0.6	8.0	19.6	9.4	9.3	9.4	5.8	Mar-98
<i>Total Fund Policy Index</i>				-1.7	-0.5	6.6	17.9	9.1	9.4	9.3	--	Mar-98
<i>Total Fund Allocation Index</i>				-1.9	-0.8	6.6	17.9	9.1	9.3	--	--	Mar-98
Total Equity Composite	1,549,195,230	57.3	55.5	-4.1	-1.5	11.2	30.1	12.1	12.8	12.4	6.2	Mar-98
<i>MSCI ACWI</i>				-4.1	-1.1	11.1	27.4	12.6	13.2	11.9	6.5	Mar-98
Total Domestic Equity Composite	818,493,390	30.3	30.0	-4.2	-0.8	15.0	34.7	14.1	15.7	15.7	7.7	Mar-98
<i>Russell 3000</i>				-4.5	-0.1	15.0	31.9	16.0	16.9	16.6	8.4	Mar-98
Total Large Cap Equity Composite	557,594,819	20.6	20.0	-4.6	0.6	15.9	29.8	15.4	17.0	16.3	7.9	Apr-98
<i>S&P 500</i>				-4.7	0.6	15.9	30.0	16.0	16.9	16.6	8.0	Apr-98
Total Small Cap Equity Composite	260,898,571	9.6	10.0	-3.1	-3.6	13.2	47.2	11.1	12.6	14.5	3.6	Apr-98
<i>Russell 2000</i>				-2.9	-4.4	12.4	47.7	10.5	13.4	14.6	8.1	Apr-98
Total International Equity Composite	478,703,897	17.7	16.0	-3.9	0.2	9.6	26.9	11.3	11.0	9.5	5.0	Mar-98
<i>MSCI EAFE</i>				-2.9	-0.4	8.3	25.7	7.6	8.8	8.1	4.9	Mar-98
Total Emerging Markets Equities Composite	251,997,942	9.3	9.5	-4.1	-7.0	3.6	23.3	7.5	8.7	--	5.0	Apr-14
<i>MSCI Emerging Markets</i>				-4.0	-8.1	-1.2	18.2	8.6	9.2	6.1	5.6	Apr-14
Total Fixed Income Composite	797,504,649	29.5	30.5	-0.8	0.0	-0.7	2.4	5.4	3.9	4.5	5.5	Mar-98
<i>Total Fixed Income Policy Index</i>				-1.2	-0.4	-1.8	0.6	4.9	3.5	3.4	5.0	Mar-98
Total Hedge Funds Composite	14,960,217	0.6	1.0	0.0	1.9	9.4	26.1	7.1	5.3	4.4	3.2	Jun-07
<i>HFRI Fund of Funds Composite Index</i>				0.8	1.4	6.4	15.0	6.7	5.9	4.5	2.4	Jun-07
Total Real Estate Composite	184,006,107	6.8	8.0	2.4	4.5	10.3	12.1	6.3	7.3	9.5	8.1	Aug-00
<i>NCREIF ODCE Net</i>				0.0	0.0	5.7	6.8	4.0	5.2	8.3	6.8	Aug-00
Total Private Equity Composite	148,065,759	5.5	5.0	0.0	0.0	26.4	41.2	20.3	16.6	--	13.5	Oct-12
<i>CJA US All PE (1 Qtr Lag)</i>				13.5	13.5	39.5	53.9	20.8	19.5	15.3	16.4	Oct-12
Cash Account	10,574,739	0.4	0.0	0.0	0.0	0.4	0.6	1.8	1.7	2.7	3.7	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% 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.
Fiscal year ends 06/30.



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





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