

# 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
<b>Total Fund Composite</b>	<b>2,781,628,475</b>	<b>100.0</b>	<b>100.0</b>	<b>2.3</b>	<b>2.5</b>	<b>11.2</b>	<b>24.3</b>	<b>12.7</b>	<b>10.2</b>	<b>9.0</b>	<b>5.9</b>	<b>Mar-98</b>
<i>Total Fund Policy Index</i>				2.3	2.3	9.6	22.3	12.0	10.3	8.9	--	Mar-98
<i>Total Fund Allocation Index</i>				2.3	1.9	9.6	22.1	12.1	10.2	--	--	Mar-98
<b>Total Equity Composite</b>	<b>1,612,136,581</b>	<b>58.0</b>	<b>55.5</b>	<b>4.1</b>	<b>2.5</b>	<b>15.8</b>	<b>37.4</b>	<b>17.3</b>	<b>14.2</b>	<b>11.6</b>	<b>6.4</b>	<b>Mar-98</b>
<i>MSCI ACWI</i>				5.1	4.0	16.8	37.3	17.5	14.7	11.3	6.7	Mar-98
<b>Total Domestic Equity Composite</b>	<b>868,084,752</b>	<b>31.2</b>	<b>30.0</b>	<b>6.1</b>	<b>5.3</b>	<b>22.0</b>	<b>45.0</b>	<b>20.1</b>	<b>17.7</b>	<b>15.0</b>	<b>7.9</b>	<b>Mar-98</b>
<i>Russell 3000</i>				6.8	6.7	22.8	43.9	21.6	18.9	16.1	8.7	Mar-98
<b>Total Large Cap Equity Composite</b>	<b>596,559,039</b>	<b>21.4</b>	<b>20.0</b>	<b>7.0</b>	<b>7.6</b>	<b>24.0</b>	<b>42.7</b>	<b>21.2</b>	<b>19.1</b>	<b>15.8</b>	<b>8.2</b>	<b>Apr-98</b>
<i>S&amp;P 500</i>				7.0	7.6	24.0	42.9	21.5	18.9	16.2	8.3	Apr-98
<b>Total Small Cap Equity Composite</b>	<b>271,525,713</b>	<b>9.8</b>	<b>10.0</b>	<b>4.1</b>	<b>0.4</b>	<b>17.8</b>	<b>51.1</b>	<b>17.2</b>	<b>14.4</b>	<b>13.4</b>	<b>3.8</b>	<b>Apr-98</b>
<i>Russell 2000</i>				4.3	-0.3	17.2	50.8	16.5	15.5	13.5	8.3	Apr-98
<b>Total International Equity Composite</b>	<b>492,407,601</b>	<b>17.7</b>	<b>16.0</b>	<b>2.9</b>	<b>3.0</b>	<b>12.7</b>	<b>34.1</b>	<b>16.2</b>	<b>12.1</b>	<b>8.7</b>	<b>5.1</b>	<b>Mar-98</b>
<i>MSCI EAFE</i>				2.5	2.0	11.0	34.2	11.5	9.8	7.4	5.0	Mar-98
<b>Total Emerging Markets Equities Composite</b>	<b>251,644,227</b>	<b>9.0</b>	<b>9.5</b>	<b>-0.1</b>	<b>-7.1</b>	<b>3.4</b>	<b>21.2</b>	<b>10.6</b>	<b>8.3</b>	<b>--</b>	<b>5.0</b>	<b>Apr-14</b>
<i>MSCI Emerging Markets</i>				1.0	-7.2	-0.3	17.0	12.3	9.4	4.9	5.7	Apr-14
<b>Total Fixed Income Composite</b>	<b>794,806,512</b>	<b>28.6</b>	<b>30.5</b>	<b>-0.2</b>	<b>-0.3</b>	<b>-1.1</b>	<b>2.2</b>	<b>5.6</b>	<b>3.9</b>	<b>4.2</b>	<b>5.5</b>	<b>Mar-98</b>
<i>Total Fixed Income Policy Index</i>				-0.2	-0.6	-2.0	0.6	5.2	3.5	3.3	5.0	Mar-98
<b>Total Hedge Funds Composite</b>	<b>14,960,217</b>	<b>0.5</b>	<b>1.0</b>	<b>0.0</b>	<b>1.9</b>	<b>9.4</b>	<b>28.1</b>	<b>8.2</b>	<b>5.4</b>	<b>4.2</b>	<b>3.2</b>	<b>Jun-07</b>
<i>HFRI Fund of Funds Composite Index</i>				1.4	2.2	7.2	15.6	8.1	6.2	4.5	2.5	Jun-07
<b>Total Real Estate Composite</b>	<b>186,251,011</b>	<b>6.7</b>	<b>8.0</b>	<b>1.2</b>	<b>5.9</b>	<b>11.7</b>	<b>13.0</b>	<b>6.6</b>	<b>7.5</b>	<b>9.6</b>	<b>8.1</b>	<b>Aug-00</b>
<i>NCREIF ODCE Net</i>				0.0	6.4	12.4	13.7	6.1	6.6	8.9	7.0	Aug-00
<b>Total Private Equity Composite</b>	<b>169,453,423</b>	<b>6.1</b>	<b>5.0</b>	<b>0.0</b>	<b>12.7</b>	<b>42.8</b>	<b>59.4</b>	<b>25.3</b>	<b>19.4</b>	<b>--</b>	<b>14.9</b>	<b>Oct-12</b>
<i>CJA US All PE (1 Qtr Lag)</i>				0.0	13.5	39.5	53.9	20.8	19.5	15.3	16.2	Oct-12
<b>Cash Account</b>	<b>4,020,730</b>	<b>0.1</b>	<b>0.0</b>	<b>0.1</b>	<b>0.1</b>	<b>0.4</b>	<b>0.5</b>	<b>1.7</b>	<b>1.7</b>	<b>2.7</b>	<b>3.6</b>	<b>Mar-98</b>

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





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