



MUNICIPAL POLICE EMPLOYEES' RETIREMENT SYSTEM

MONTHLY PERFORMANCE REPORT

**LOUISIANA MUNICIPAL POLICE
EMPLOYEES' RETIREMENT SYSTEM**

FEBRUARY 28, 2023

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TOTAL FUND PERFORMANCE DETAIL

	Allocation			Performance (%)								
	Market Value (\$)	% of Portfolio	Policy (%)	1 Mo (%)	FYTD (%)	YTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	10 Yrs (%)	Inception (%)	Inception Date
Total Fund Composite	2,453,755,594	100.0	100.0	-2.2	3.7	2.6	-5.7	6.1	4.3	6.3	5.2	Mar-98
<i>Total Fund Policy Index</i>				-2.4	3.8	2.8	-5.5	5.3	4.4	6.3		
<i>Total Fund Allocation Index</i>				-2.3	3.0	2.5	-5.6	5.3	4.2	6.3		
Total Equity Composite	1,280,496,725	52.2	55.5	-2.8	8.4	4.5	-7.0	9.2	5.0	8.1	5.4	Mar-98
<i>MSCI AC World Index (Net)</i>				-2.9	6.5	4.1	-8.3	8.8	5.8	7.9	5.7	
Total Domestic Equity Composite	687,636,810	28.0	30.0	-2.3	9.3	4.6	-5.0	12.5	8.7	11.5	7.0	Mar-98
<i>Russell 3000 Index</i>				-2.3	6.9	4.4	-8.1	11.8	9.4	11.9	7.5	
Total Large Cap Equity Composite	455,312,959	18.6	20.0	-2.8	6.6	3.0	-6.3	12.7	9.6	12.2	7.3	Apr-98
<i>S&P 500 Index</i>				-2.4	6.1	3.7	-7.7	12.1	9.8	12.3	7.3	
Total Small Cap Equity Composite	232,323,851	9.5	10.0	-1.4	15.2	7.8	-2.5	12.0	6.6	9.8	3.2	Apr-98
<i>Russell 2000 Index</i>				-1.7	12.1	7.9	-6.0	10.1	6.0	9.1	7.1	
Total International Equity Composite	388,109,169	15.8	16.0	-2.0	11.6	5.6	-6.0	7.3	3.2	5.4	4.2	Mar-98
<i>MSCI EAFE (Net)</i>				-2.1	12.6	5.8	-3.1	6.8	2.6	4.8	4.3	
Total Emerging Markets Equities Composite	204,750,746	8.3	9.5	-5.5	-0.8	2.4	-15.5	2.4	-2.3		1.8	Apr-14
<i>MSCI Emerging Markets (Net)</i>				-6.5	-2.1	0.9	-15.3	1.0	-1.9		2.1	
Total Fixed Income Composite	714,201,312	29.1	30.5	-2.5	0.8	1.0	-7.2	-2.1	0.7	2.0	4.7	Mar-98
<i>Total Fixed Income Policy Index</i>				-2.5	-0.7	0.7	-8.4	-3.2	0.3	1.4	4.2	
Total Hedge Funds Composite	1,634,400	0.1	1.0	0.0	-55.7	-0.3	-56.8	-20.0	-12.5	-5.5	-2.7	Jun-07
<i>HFRI FOF COMP</i>				-0.3	3.3	1.8	-0.4	4.8	3.2	3.4	1.9	
Total Real Estate Composite	224,368,728	9.1	8.0	0.1	-6.0	-0.8	-0.7	7.4	7.5	9.4	8.1	Aug-00
<i>NCREIF ODCE Net</i>				0.0	-4.9	0.0	6.5	9.0	7.7	9.1	7.3	
Total Private Equity Composite	207,647,266	8.5	5.0	0.0	-2.7	0.0	5.1	23.1	19.3	14.4	14.1	Oct-12
<i>CJA US All PE (1 Qtr Lag)</i>				0.0	-3.5	0.0	2.9	19.4	16.8	15.0	14.9	
Cash Account	25,407,164	1.0	0.0	0.6	2.6	1.1	2.8	1.4	1.9	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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Source of private fund performance benchmark data: Cambridge Associates, via Refinitiv



