



MUNICIPAL POLICE EMPLOYEES' RETIREMENT SYSTEM

MONTHLY PERFORMANCE REPORT

**LOUISIANA MUNICIPAL POLICE
EMPLOYEES' RETIREMENT SYSTEM**

MARCH 31, 2023

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TOTAL FUND PERFORMANCE DETAIL

	Allocation			Performance (%)								
	Market Value (\$)	% of Portfolio	Policy (%)	1 Mo (%)	3 Mo (%)	FYTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	10 Yrs (%)	Inception (%)	Inception Date
Total Fund Composite	2,477,312,413	100.0	100.0	1.2	3.8	4.9	-5.5	10.1	4.7	6.3	5.2	Mar-98
<i>Total Fund Policy Index</i>				1.5	4.3	5.3	-5.0	8.9	4.8	6.3		
<i>Total Fund Allocation Index</i>				1.0	3.5	4.1	-5.6	8.7	4.5	6.2		
Total Equity Composite	1,287,482,367	52.0	55.5	1.3	5.9	9.8	-7.1	15.8	5.6	8.0	5.5	Mar-98
<i>MSCI AC World Index (Net)</i>				3.1	7.3	9.7	-7.4	15.4	6.9	8.1	5.8	
Total Domestic Equity Composite	676,513,262	27.3	30.0	-0.1	4.4	9.2	-7.5	19.1	9.0	11.0	7.0	Mar-98
<i>Russell 3000 Index</i>				2.7	7.2	9.7	-8.6	18.5	10.5	11.7	7.6	
Total Large Cap Equity Composite	466,347,670	18.8	20.0	2.4	5.5	9.2	-7.4	18.6	10.6	12.1	7.3	Apr-98
<i>S&P 500 Index</i>				3.7	7.5	10.0	-7.7	18.6	11.2	12.2	7.4	
Total Small Cap Equity Composite	210,165,592	8.5	10.0	-5.2	2.2	9.2	-7.8	20.7	5.5	8.8	2.9	Apr-98
<i>Russell 2000 Index</i>				-4.8	2.7	6.8	-11.6	17.5	4.7	8.0	6.8	
Total International Equity Composite	398,607,884	16.1	16.0	2.7	8.5	14.6	-3.8	13.6	4.1	5.6	4.3	Mar-98
<i>MSCI EAFE (Net)</i>				2.5	8.5	15.4	-1.4	13.0	3.5	5.0	4.4	
Total Emerging Markets Equities Composite	212,361,221	8.6	9.5	3.7	6.2	2.9	-12.0	9.6	-1.3		2.2	Apr-14
<i>MSCI Emerging Markets (Net)</i>				3.0	4.0	0.8	-10.7	7.8	-0.9		2.4	
Total Fixed Income Composite	730,625,893	29.5	30.5	2.3	3.4	3.1	-3.1	0.2	1.0	2.1	4.8	Mar-98
<i>Total Fixed Income Policy Index</i>				2.6	3.4	1.9	-3.7	-1.3	0.7	1.6	4.3	
Total Hedge Funds Composite	1,598,673	0.1	1.0	0.0	-0.3	-55.7	-57.9	-14.8	-12.2	-5.7	-2.7	Jun-07
<i>HFRI FOF COMP</i>				0.1	1.6	3.0	-1.1	7.5	3.3	3.3	1.9	
Total Real Estate Composite	219,458,422	8.9	8.0	-2.2	-3.0	-8.0	-5.7	6.5	6.7	9.0	8.0	Aug-00
<i>NCREIF ODCE Net</i>				-3.3	-3.3	-8.0	-3.9	7.5	6.6	8.5	7.1	
Total Private Equity Composite	226,014,399	9.1	5.0	0.0	0.0	-2.7	-0.9	21.2	18.6	14.1	14.0	Oct-12
<i>CJA US All PE (1 Qtr Lag)</i>				0.0	0.0	-3.5	-2.7	17.9	15.6	14.6	14.7	
Cash Account	12,132,660	0.5	0.0	0.4	1.5	3.0	3.2	1.5	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



