



# **MUNICIPAL POLICE EMPLOYEES' RETIREMENT SYSTEM**

# **MONTHLY PERFORMANCE REPORT**

**LOUISIANA MUNICIPAL POLICE  
EMPLOYEES' RETIREMENT SYSTEM**

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# TOTAL FUND PERFORMANCE DETAIL

	Allocation			Performance (%)								
	Market Value (\$)	% of Portfolio	Policy (%)	1 Mo (%)	YTD (%)	FYTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	10 Yrs (%)	Inception (%)	Inception Date
<b>Total Fund Composite</b>	<b>2,487,598,983</b>	<b>100.0</b>	<b>100.0</b>	<b>0.7</b>	<b>4.5</b>	<b>5.7</b>	<b>0.5</b>	<b>8.1</b>	<b>4.8</b>	<b>6.1</b>	<b>5.2</b>	<b>Mar-98</b>
<i>Total Fund Policy Index</i>				0.7	5.1	6.1	1.3	7.1	4.9	6.1		
<i>Total Fund Allocation Index</i>				0.6	4.2	4.8	0.4	6.9	4.6	6.1		
<b>Total Equity Composite</b>	<b>1,289,109,320</b>	<b>51.8</b>	<b>55.5</b>	<b>1.0</b>	<b>6.9</b>	<b>10.8</b>	<b>1.6</b>	<b>12.3</b>	<b>5.8</b>	<b>7.8</b>	<b>5.5</b>	<b>Mar-98</b>
<i>MSCI AC World Index (Net)</i>				1.4	8.8	11.3	2.1	12.0	7.0	7.9	5.9	
<b>Total Domestic Equity Composite</b>	<b>669,806,390</b>	<b>26.9</b>	<b>30.0</b>	<b>0.5</b>	<b>5.0</b>	<b>9.8</b>	<b>1.5</b>	<b>14.4</b>	<b>9.3</b>	<b>10.9</b>	<b>7.0</b>	<b>Mar-98</b>
<i>Russell 3000 Index</i>				1.1	8.3	10.9	1.5	14.1	10.6	11.7	7.6	
<b>Total Large Cap Equity Composite</b>	<b>473,521,243</b>	<b>19.0</b>	<b>20.0</b>	<b>1.5</b>	<b>7.1</b>	<b>10.9</b>	<b>2.3</b>	<b>14.6</b>	<b>10.9</b>	<b>12.1</b>	<b>7.4</b>	<b>Apr-98</b>
<i>S&amp;P 500 Index</i>				1.6	9.2	11.7	2.7	14.5	11.4	12.2	7.4	
<b>Total Small Cap Equity Composite</b>	<b>196,285,147</b>	<b>7.9</b>	<b>10.0</b>	<b>-1.8</b>	<b>0.4</b>	<b>7.3</b>	<b>-0.3</b>	<b>14.4</b>	<b>5.6</b>	<b>8.4</b>	<b>2.9</b>	<b>Apr-98</b>
<i>Russell 2000 Index</i>				-1.8	0.9	4.8	-3.6	11.9	4.2	7.9	6.7	
<b>Total International Equity Composite</b>	<b>407,329,774</b>	<b>16.4</b>	<b>16.0</b>	<b>2.3</b>	<b>10.9</b>	<b>17.2</b>	<b>6.1</b>	<b>11.6</b>	<b>4.3</b>	<b>5.3</b>	<b>4.3</b>	<b>Mar-98</b>
<i>MSCI EAFE (Net)</i>				2.8	11.5	18.6	8.4	11.7	3.6	4.8	4.5	
<b>Total Emerging Markets Equities Composite</b>	<b>211,973,157</b>	<b>8.5</b>	<b>9.5</b>	<b>-0.1</b>	<b>6.0</b>	<b>2.7</b>	<b>-6.4</b>	<b>6.5</b>	<b>-1.2</b>		<b>2.2</b>	<b>Apr-14</b>
<i>MSCI Emerging Markets (Net)</i>				-1.1	2.8	-0.3	-6.5	4.3	-1.0		2.2	
<b>Total Fixed Income Composite</b>	<b>735,749,044</b>	<b>29.6</b>	<b>30.5</b>	<b>0.7</b>	<b>4.1</b>	<b>3.8</b>	<b>1.3</b>	<b>-0.4</b>	<b>1.4</b>	<b>2.0</b>	<b>4.8</b>	<b>Mar-98</b>
<i>Total Fixed Income Policy Index</i>				0.7	4.1	2.6	0.9	-1.8	1.0	1.6	4.3	
<b>Total Hedge Funds Composite</b>	<b>1,598,484</b>	<b>0.1</b>	<b>1.0</b>	<b>0.0</b>	<b>-2.5</b>	<b>-56.6</b>	<b>-57.5</b>	<b>-16.9</b>	<b>-12.7</b>	<b>-5.9</b>	<b>-2.8</b>	<b>Jun-07</b>
<i>HFRI FOF COMP</i>				0.7	1.4	2.8	-0.1	6.2	3.2	3.2	1.9	
<b>Total Real Estate Composite</b>	<b>219,712,763</b>	<b>8.8</b>	<b>8.0</b>	<b>0.3</b>	<b>-2.9</b>	<b>-7.9</b>	<b>-6.6</b>	<b>6.5</b>	<b>6.5</b>	<b>9.0</b>	<b>7.9</b>	<b>Aug-00</b>
<i>NCREIF ODCE Net</i>				0.0	-3.4	-8.1	-3.9	7.5	6.6	8.5	7.0	
<b>Total Private Equity Composite</b>	<b>226,368,529</b>	<b>9.1</b>	<b>5.0</b>	<b>0.0</b>	<b>0.1</b>	<b>-2.6</b>	<b>-0.7</b>	<b>21.3</b>	<b>18.7</b>	<b>14.1</b>	<b>13.9</b>	<b>Oct-12</b>
<i>CJA US All PE (1 Qtr Lag)</i>				0.0	1.0	-2.1	-1.3	18.5	15.9	14.8	14.8	
<b>Cash Account</b>	<b>15,060,843</b>	<b>0.6</b>	<b>0.0</b>	<b>0.3</b>	<b>1.8</b>	<b>3.3</b>	<b>3.4</b>	<b>1.6</b>	<b>1.9</b>	<b>2.5</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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