



# **MUNICIPAL POLICE EMPLOYEES' RETIREMENT SYSTEM**

# **MONTHLY PERFORMANCE REPORT**

**LOUISIANA MUNICIPAL POLICE  
EMPLOYEES' RETIREMENT SYSTEM**

**JULY 31, 2022**

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# TOTAL FUND PERFORMANCE DETAIL

	Allocation			Performance (%)							
	Market Value (\$)	% of Portfolio	Policy (%)	1 Mo (%)	YTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	10 Yrs (%)	Inception (%)	Inception Date
<b>Total Fund Composite</b>	<b>2,500,853,051</b>	<b>100.0</b>	<b>100.0</b>	<b>4.2</b>	<b>-10.4</b>	<b>-6.7</b>	<b>6.5</b>	<b>5.7</b>	<b>7.5</b>	<b>5.3</b>	<b>Mar-98</b>
<i>Total Fund Policy Index</i>				4.4	-9.7	-6.4	5.8	5.8	7.4		
<i>Total Fund Allocation Index</i>				3.9	-9.7	-6.6	5.9	5.7	7.4		
<b>Total Equity Composite</b>	<b>1,336,953,891</b>	<b>53.5</b>	<b>55.5</b>	<b>6.5</b>	<b>-15.5</b>	<b>-12.3</b>	<b>8.1</b>	<b>6.7</b>	<b>9.5</b>	<b>5.5</b>	<b>Mar-98</b>
<i>MSCI AC World Index (Net)</i>				7.0	-14.6	-10.5	8.5	7.9	9.3	5.9	
<b>Total Domestic Equity Composite</b>	<b>751,436,769</b>	<b>30.0</b>	<b>30.0</b>	<b>9.1</b>	<b>-12.5</b>	<b>-6.2</b>	<b>11.9</b>	<b>10.9</b>	<b>12.9</b>	<b>7.2</b>	<b>Mar-98</b>
<i>Russell 3000 Index</i>				9.4	-13.7	-7.4	12.6	12.2	13.5	7.8	
<b>Total Large Cap Equity Composite</b>	<b>515,739,117</b>	<b>20.6</b>	<b>20.0</b>	<b>8.4</b>	<b>-12.3</b>	<b>-4.3</b>	<b>13.2</b>	<b>12.7</b>	<b>13.7</b>	<b>7.5</b>	<b>Apr-98</b>
<i>S&amp;P 500 Index</i>				9.2	-12.6	-4.6	13.4	12.8	13.8	7.6	
<b>Total Small Cap Equity Composite</b>	<b>235,697,652</b>	<b>9.4</b>	<b>10.0</b>	<b>10.6</b>	<b>-13.0</b>	<b>-10.4</b>	<b>9.0</b>	<b>6.6</b>	<b>11.4</b>	<b>3.1</b>	<b>Apr-98</b>
<i>Russell 2000 Index</i>				10.4	-15.4	-14.3	7.5	7.1	10.6	7.2	
<b>Total International Equity Composite</b>	<b>379,541,501</b>	<b>15.2</b>	<b>16.0</b>	<b>5.6</b>	<b>-19.6</b>	<b>-18.7</b>	<b>5.0</b>	<b>3.7</b>	<b>6.4</b>	<b>4.0</b>	<b>Mar-98</b>
<i>MSCI EAFE (Net)</i>				5.0	-15.6	-14.3	3.2	2.6	5.8	4.1	
<b>Total Emerging Markets Equities Composite</b>	<b>205,975,621</b>	<b>8.2</b>	<b>9.5</b>	<b>-0.3</b>	<b>-18.1</b>	<b>-19.9</b>	<b>1.7</b>	<b>0.1</b>		<b>2.0</b>	<b>Apr-14</b>
<i>MSCI Emerging Markets (Net)</i>				-0.2	-17.8	-20.1	0.9	1.0		2.4	
<b>Total Fixed Income Composite</b>	<b>726,031,234</b>	<b>29.0</b>	<b>30.5</b>	<b>2.5</b>	<b>-8.7</b>	<b>-9.2</b>	<b>-0.2</b>	<b>1.3</b>	<b>2.6</b>	<b>4.9</b>	<b>Mar-98</b>
<i>Total Fixed Income Policy Index</i>				2.2	-8.9	-10.3	-0.8	1.0	1.8	4.4	
<b>Total Hedge Funds Composite</b>	<b>3,685,521</b>	<b>0.1</b>	<b>1.0</b>	<b>0.0</b>	<b>-2.8</b>	<b>-1.1</b>	<b>6.2</b>	<b>4.0</b>	<b>3.7</b>	<b>2.9</b>	<b>Jun-07</b>
<i>HFRI FOF COMP</i>				0.5	-6.1	-4.4	4.0	3.5	3.7	1.8	
<b>Total Real Estate Composite</b>	<b>238,528,486</b>	<b>9.5</b>	<b>8.0</b>	<b>0.0</b>	<b>9.6</b>	<b>24.7</b>	<b>10.7</b>	<b>9.8</b>	<b>10.6</b>	<b>8.6</b>	<b>Aug-00</b>
<i>NCREIF ODCE Net</i>				0.0	12.0	28.3	11.7	9.6	10.2	7.7	
<b>Total Private Equity Composite</b>	<b>184,213,316</b>	<b>7.4</b>	<b>5.0</b>	<b>0.0</b>	<b>2.6</b>	<b>22.9</b>	<b>25.6</b>	<b>19.6</b>		<b>14.7</b>	<b>Oct-12</b>
<i>CJA US All PE (1 Qtr Lag)</i>				0.0	6.6	27.3	22.7	19.3		16.2	
<b>Cash Account</b>	<b>11,440,603</b>	<b>0.5</b>	<b>0.0</b>	<b>0.1</b>	<b>0.3</b>	<b>0.4</b>	<b>1.0</b>	<b>1.7</b>	<b>2.4</b>	<b>3.5</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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