



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 (%)	FYTD (%)	YTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	10 Yrs (%)	Inception (%)	Inception Date
Total Fund Composite	2,440,468,012	100.0	100.0	-2.1	1.9	-12.0	-9.9	6.3	5.2	7.1	5.2	Mar-98
<i>Total Fund Policy Index</i>				-2.4	1.9	-11.9	-9.9	5.3	5.2	6.9		
<i>Total Fund Allocation Index</i>				-2.2	1.6	-11.6	-9.9	5.5	5.1	7.0		
Total Equity Composite	1,279,618,731	52.4	55.5	-3.2	3.1	-18.2	-17.3	8.0	5.8	8.8	5.3	Mar-98
<i>MSCI AC World Index (Net)</i>				-3.7	3.0	-17.8	-15.9	8.0	7.0	8.7	5.7	
Total Domestic Equity Composite	712,939,488	29.2	30.0	-3.2	5.6	-15.3	-11.7	11.8	10.1	12.2	7.0	Mar-98
<i>Russell 3000 Index</i>				-3.7	5.3	-16.9	-13.3	11.9	11.3	12.8	7.6	
Total Large Cap Equity Composite	482,009,871	19.8	20.0	-3.7	4.4	-15.6	-10.6	12.4	11.8	12.9	7.3	Apr-98
<i>S&P 500 Index</i>				-4.1	4.8	-16.1	-11.2	12.4	11.8	13.1	7.4	
Total Small Cap Equity Composite	230,929,617	9.5	10.0	-2.0	8.4	-14.8	-14.2	10.2	6.3	10.7	3.0	Apr-98
<i>Russell 2000 Index</i>				-2.0	8.2	-17.2	-17.9	8.6	6.9	10.0	7.1	
Total International Equity Composite	360,369,676	14.8	16.0	-5.1	0.2	-23.7	-24.7	4.0	2.5	5.6	3.8	Mar-98
<i>MSCI EAFE (Net)</i>				-4.7	0.0	-19.6	-19.8	2.4	1.6	5.0	3.9	
Total Emerging Markets Equities Composite	206,309,566	8.5	9.5	0.2	-0.2	-18.0	-21.5	3.6	-0.5		2.0	Apr-14
<i>MSCI Emerging Markets (Net)</i>				0.4	0.2	-17.5	-21.8	2.7	0.6		2.5	
Total Fixed Income Composite	714,593,671	29.3	30.5	-1.6	0.9	-10.1	-10.8	-1.1	0.8	2.4	4.8	Mar-98
<i>Total Fixed Income Policy Index</i>				-2.2	0.0	-10.9	-12.2	-2.1	0.4	1.5	4.3	
Total Hedge Funds Composite	3,681,547	0.2	1.0	0.0	-0.1	-6.9	-6.3	5.0	3.1	3.2	2.5	Jun-07
<i>HFRI FOF COMP</i>				0.9	1.7	-5.0	-4.5	4.7	3.6	3.8	1.9	
Total Real Estate Composite	238,906,702	9.8	8.0	0.2	0.1	9.8	22.8	10.5	9.7	10.5	8.6	Aug-00
<i>NCREIF ODCE Net</i>				0.0	0.0	12.0	28.3	11.7	9.6	10.2	7.7	
Total Private Equity Composite	182,262,211	7.5	5.0	0.0	0.0	8.0	29.6	27.9	20.8		15.2	Oct-12
<i>CJA US All PE (1 Qtr Lag)</i>				0.0	0.0	6.6	27.3	22.7	19.3		16.1	
Cash Account	21,405,151	0.9	0.0	0.2	0.3	0.4	0.5	1.0	1.7	2.4	3.5	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



