



# **MUNICIPAL POLICE EMPLOYEES' RETIREMENT SYSTEM**

# **MONTHLY PERFORMANCE REPORT**

**LOUISIANA MUNICIPAL POLICE  
EMPLOYEES' RETIREMENT SYSTEM**

**SEPTEMBER 30, 2022**

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# TOTAL FUND PERFORMANCE DETAIL

	Allocation			Performance (%)								
	Market Value (\$)	% of Portfolio	Policy (%)	1 Mo (%)	3 Mo (%)	YTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	10 Yrs (%)	Inception (%)	Inception Date
<b>Total Fund Composite</b>	<b>2,282,856,105</b>	<b>100.0</b>	<b>100.0</b>	<b>-6.2</b>	<b>-4.5</b>	<b>-17.5</b>	<b>-14.0</b>	<b>3.7</b>	<b>3.5</b>	<b>6.2</b>	<b>4.9</b>	<b>Mar-98</b>
<i>Total Fund Policy Index</i>				-6.9	-5.2	-18.0	-15.1	2.4	3.4	5.9		
<i>Total Fund Allocation Index</i>				-6.6	-5.1	-17.5	-14.5	2.8	3.4	6.0		
<b>Total Equity Composite</b>	<b>1,155,737,820</b>	<b>50.6</b>	<b>55.5</b>	<b>-9.6</b>	<b>-6.8</b>	<b>-26.1</b>	<b>-22.1</b>	<b>3.7</b>	<b>3.2</b>	<b>7.4</b>	<b>4.9</b>	<b>Mar-98</b>
<i>MSCI AC World Index (Net)</i>				-9.6	-6.8	-25.6	-20.7	3.7	4.4	7.3	5.3	
<b>Total Domestic Equity Composite</b>	<b>647,124,735</b>	<b>28.3</b>	<b>30.0</b>	<b>-9.2</b>	<b>-4.1</b>	<b>-23.1</b>	<b>-16.4</b>	<b>7.6</b>	<b>7.3</b>	<b>10.9</b>	<b>6.6</b>	<b>Mar-98</b>
<i>Russell 3000 Index</i>				-9.3	-4.5	-24.6	-17.6	7.7	8.6	11.4	7.2	
<b>Total Large Cap Equity Composite</b>	<b>438,421,861</b>	<b>19.2</b>	<b>20.0</b>	<b>-9.0</b>	<b>-5.1</b>	<b>-23.2</b>	<b>-14.8</b>	<b>8.7</b>	<b>9.0</b>	<b>11.6</b>	<b>6.9</b>	<b>Apr-98</b>
<i>S&amp;P 500 Index</i>				-9.2	-4.9	-23.9	-15.5	8.2	9.2	11.7	6.9	
<b>Total Small Cap Equity Composite</b>	<b>208,702,874</b>	<b>9.1</b>	<b>10.0</b>	<b>-9.6</b>	<b>-2.1</b>	<b>-23.0</b>	<b>-20.0</b>	<b>5.0</b>	<b>3.3</b>	<b>9.3</b>	<b>2.5</b>	<b>Apr-98</b>
<i>Russell 2000 Index</i>				-9.6	-2.2	-25.1	-23.5	4.3	3.6	8.6	6.6	
<b>Total International Equity Composite</b>	<b>327,384,507</b>	<b>14.3</b>	<b>16.0</b>	<b>-9.2</b>	<b>-8.9</b>	<b>-30.7</b>	<b>-28.8</b>	<b>0.0</b>	<b>0.1</b>	<b>4.3</b>	<b>3.4</b>	<b>Mar-98</b>
<i>MSCI EAFE (Net)</i>				-9.4	-9.4	-27.1	-25.1	-1.8	-0.8	3.7	3.4	
<b>Total Emerging Markets Equities Composite</b>	<b>181,228,577</b>	<b>7.9</b>	<b>9.5</b>	<b>-11.8</b>	<b>-12.2</b>	<b>-27.9</b>	<b>-28.1</b>	<b>-1.7</b>	<b>-2.6</b>		<b>0.5</b>	<b>Apr-14</b>
<i>MSCI Emerging Markets (Net)</i>				-11.7	-11.6	-27.2	-28.1	-2.1	-1.8		1.0	
<b>Total Fixed Income Composite</b>	<b>685,131,070</b>	<b>30.0</b>	<b>30.5</b>	<b>-4.1</b>	<b>-3.3</b>	<b>-13.8</b>	<b>-13.7</b>	<b>-2.4</b>	<b>0.0</b>	<b>1.8</b>	<b>4.6</b>	<b>Mar-98</b>
<i>Total Fixed Income Policy Index</i>				-4.3	-4.3	-14.7	-15.0	-3.4	-0.5	1.1	4.1	
<b>Total Hedge Funds Composite</b>	<b>3,669,753</b>	<b>0.2</b>	<b>1.0</b>	<b>0.0</b>	<b>-0.4</b>	<b>-7.2</b>	<b>-3.6</b>	<b>5.2</b>	<b>2.9</b>	<b>3.0</b>	<b>2.5</b>	<b>Jun-07</b>
<i>HFRI FOF COMP</i>				-0.6	0.7	-5.9	-5.5	4.5	3.3	3.6	1.8	
<b>Total Real Estate Composite</b>	<b>239,602,667</b>	<b>10.5</b>	<b>8.0</b>	<b>0.3</b>	<b>0.4</b>	<b>10.1</b>	<b>20.2</b>	<b>10.5</b>	<b>9.6</b>	<b>10.4</b>	<b>8.6</b>	<b>Aug-00</b>
<i>NCREIF ODCE Net</i>				0.0	0.0	12.0	20.6	11.3	9.2	9.9	7.6	
<b>Total Private Equity Composite</b>	<b>181,845,671</b>	<b>8.0</b>	<b>5.0</b>	<b>0.0</b>	<b>0.0</b>	<b>8.0</b>	<b>14.9</b>	<b>26.2</b>	<b>20.6</b>	<b>15.0</b>	<b>15.0</b>	<b>Oct-12</b>
<i>CJA US All PE (1 Qtr Lag)</i>				-3.4	-3.4	2.9	8.8	19.9	17.7	15.5	15.5	
<b>Cash Account</b>	<b>16,869,125</b>	<b>0.7</b>	<b>0.0</b>	<b>0.2</b>	<b>0.5</b>	<b>0.7</b>	<b>0.7</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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Source of private fund performance benchmark data: Cambridge Associates, via Refinitiv



