



MUNICIPAL POLICE EMPLOYEES' RETIREMENT SYSTEM

MONTHLY PERFORMANCE REPORT

**LOUISIANA MUNICIPAL POLICE
EMPLOYEES' RETIREMENT SYSTEM**

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TOTAL FUND PERFORMANCE DETAIL

	Allocation			Performance (%)									Inception Date
	Market Value (\$)	% of Portfolio	Policy (%)	1 Mo (%)	3 Mo (%)	FYTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	10 Yrs (%)	Inception (%)		
Total Fund Composite	2,413,528,022	100.0	100.0	-2.0	6.0	1.8	-12.1	3.9	4.1	6.5	5.1	Mar-98	
<i>Total Fund Policy Index</i>				-1.9	6.9	1.4	-12.3	2.9	4.0	6.4			
<i>Total Fund Allocation Index</i>				-1.8	6.4	1.0	-12.2	3.1	3.8	6.4			
Total Equity Composite	1,261,526,146	52.3	55.5	-3.3	11.3	3.7	-17.8	4.3	4.3	8.2	5.3	Mar-98	
<i>MSCI AC World Index (Net)</i>				-3.9	9.8	2.3	-18.4	4.0	5.2	8.0	5.6		
Total Domestic Equity Composite	681,647,481	28.2	30.0	-5.5	9.1	4.6	-16.1	7.6	8.0	11.7	6.9	Mar-98	
<i>Russell 3000 Index</i>				-5.9	7.2	2.4	-19.2	7.1	8.8	12.1	7.4		
Total Large Cap Equity Composite	453,997,090	18.8	20.0	-5.2	9.1	3.5	-16.2	9.0	9.4	12.6	7.2	Apr-98	
<i>S&P 500 Index</i>				-5.8	7.6	2.3	-18.1	7.7	9.4	12.6	7.1		
Total Small Cap Equity Composite	227,650,391	9.4	10.0	-6.0	9.1	6.8	-16.0	4.4	4.7	9.7	2.9	Apr-98	
<i>Russell 2000 Index</i>				-6.5	6.2	3.9	-20.4	3.1	4.1	9.0	6.8		
Total International Equity Composite	379,891,234	15.7	16.0	-0.3	16.0	5.7	-19.6	1.9	2.2	5.2	4.0	Mar-98	
<i>MSCI EAFE (Net)</i>				0.1	17.3	6.4	-14.5	0.9	1.5	4.7	4.1		
Total Emerging Markets Equities Composite	199,987,432	8.3	9.5	-1.2	10.4	-3.1	-20.4	-2.0	-2.0		1.6	Apr-14	
<i>MSCI Emerging Markets (Net)</i>				-1.4	9.7	-3.0	-20.1	-2.7	-1.4		2.0		
Total Fixed Income Composite	706,783,854	29.3	30.5	-0.1	3.1	-0.2	-11.1	-1.8	0.4	1.9	4.7	Mar-98	
<i>Total Fixed Income Policy Index</i>				0.0	3.0	-1.4	-12.1	-2.8	0.0	1.3	4.2		
Total Hedge Funds Composite	3,674,684	0.2	1.0	0.0	0.0	-0.2	-7.0	3.9	2.8	2.7	2.5	Jun-07	
<i>HFRI FOF COMP</i>				0.9	2.4	2.1	-4.7	3.9	3.2	3.6	1.9		
Total Real Estate Composite	226,295,212	9.4	8.0	-2.7	-5.9	-5.1	4.0	8.0	8.0	9.6	8.2	Aug-00	
<i>NCREIF ODCE Net</i>				0.0	0.0	0.3	12.4	10.9	8.9	9.7	7.6		
Total Private Equity Composite	212,225,161	8.8	5.0	0.0	0.0	5.1	13.6	26.3	21.1	15.3	15.2	Oct-12	
<i>CJA US All PE (1 Qtr Lag)</i>				0.1	0.1	-3.5	2.9	19.4	16.8	15.0	15.1		
Cash Account	3,022,964	0.1	0.0	0.3	1.0	1.5	1.7	1.2	1.7	2.5	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



