

Investment Market Update

As of January 31, 2021



MUNICIPAL POLICE
EMPLOYEES' RETIREMENT SYSTEM

LOUISIANA MUNICIPAL POLICE EMPLOYEES' RETIREMENT SYSTEM



BOSTON | ATLANTA | CHARLOTTE | CHICAGO | DETROIT | LAS VEGAS | PORTLAND | SAN FRANCISCO

Louisiana Municipal Police Employees' Retirement System

TOTAL FUND PERFORMANCE DETAIL

	Market Value (\$)	% of Portfolio	Policy %	1 Mo (%)	Fiscal YTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	10 Yrs (%)	Inception (%)	Inception Date
Total Fund Composite	2,529,078,668	100.0	100.0	0.2	16.4	13.3	5.9	9.9	7.6	5.6	Mar-98
<i>Total Fund Policy Index</i>				0.0	15.8	12.7	6.7	10.4	7.8	--	Mar-98
<i>Total Fund Allocation Index</i>				0.3	16.2	13.4	6.3	10.4	--	--	Mar-98
Total Equity Composite	1,415,113,111	56.0	49.5	0.7	27.1	20.0	7.0	13.5	9.3	5.9	Mar-98
<i>MSCI ACWI</i>				-0.5	23.4	17.0	7.9	13.6	8.9	6.2	Mar-98
Total Domestic Equity Composite	703,494,027	27.8	24.0	0.6	27.1	19.7	10.4	15.6	12.3	7.3	Mar-98
<i>Russell 3000</i>				-0.4	24.7	20.5	12.4	16.7	13.5	8.0	Mar-98
Total Large Cap Equity Composite	476,412,562	18.8	17.0	-1.0	20.7	17.1	10.9	16.0	13.0	7.4	Apr-98
<i>S&P 500</i>				-1.0	20.9	17.2	11.7	16.2	13.5	7.5	Apr-98
Total Small Cap Equity Composite	227,081,465	9.0	7.0	4.3	42.9	24.7	8.8	14.6	10.9	3.4	Apr-98
<i>Russell 2000</i>				5.0	44.8	30.2	11.1	16.5	11.8	8.0	Apr-98
Total International Equity Composite	487,306,709	19.3	17.5	-0.7	24.4	18.0	5.2	10.9	6.2	4.7	Mar-98
<i>MSCI EAFE</i>				-1.1	20.3	8.9	2.2	8.8	5.2	4.6	Mar-98
Total Emerging Markets Equities Composite	224,312,375	8.9	8.0	3.9	33.6	25.1	1.7	13.8	--	5.6	Apr-14
<i>MSCI Emerging Markets</i>				3.1	35.2	27.9	4.4	15.0	4.2	6.9	Apr-14
Total Fixed Income Composite	795,974,381	31.5	33.5	-0.6	4.0	5.3	4.6	5.8	4.8	5.7	Mar-98
<i>Total Fixed Income Policy Index</i>				-0.6	2.8	4.7	4.9	5.4	4.1	5.2	Mar-98
Total Hedge Funds Composite	17,873,285	0.7	4.0	0.0	20.3	9.1	3.7	4.1	2.7	2.7	Jun-07
<i>HFRI Fund of Funds Composite Index</i>				-1.0	11.5	9.4	3.7	4.9	3.2	2.0	Jun-07
Total Real Estate Composite	172,774,584	6.8	8.0	0.3	0.9	0.5	5.2	6.6	9.5	7.8	Aug-00
<i>NCREIF ODCE Net</i>				0.0	1.4	0.3	4.0	5.3	8.9	6.7	Aug-00
Total Private Equity Composite	114,007,442	4.5	5.0	0.0	16.0	16.8	14.8	13.3	--	11.5	Oct-12
<i>CJA US All PE (1 Qtr Lag)</i>				0.0	21.5	13.4	13.1	13.0	13.6	13.3	Oct-12
Cash Account	13,335,863	0.5	0.0	0.1	0.7	1.3	2.1	1.7	3.1	3.8	Mar-98

Total Fund Policy Index is 17% R1000, 7% R2000, 17.5% MSCI EAFE, 8.0% MSCI EM, 25% BC Agg, 1.5% BC HY, 1.5% CS Leverage Loan, 5.5% JPM GBI EM Diversified, 4% HFRI FOF Composite, 8% NCREIF, 5% Cambridge PE.
Performance returns are reported net of fees.



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