

Louisiana Municipal Police Employees' Retirement System

TOTAL FUND PERFORMANCE DETAIL

	Market Value (\$)	% of Portfolio	Policy %	1 Mo (%)	Fiscal YTD (%)	YTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	10 Yrs (%)	Inception (%)	Inception Date
Total Fund Composite	2,740,302,825	100.0	100.0	-1.3	1.1	9.8	14.3	12.0	9.8	9.0	5.8	Mar-98
<i>Total Fund Policy Index</i>				-1.8	0.4	7.6	11.7	11.0	9.9	8.9	--	Mar-98
<i>Total Fund Allocation Index</i>				-1.8	0.1	7.6	11.7	11.1	9.7	--	--	Mar-98
Total Equity Composite	1,548,760,168	56.5	55.5	-2.7	-0.3	12.6	19.1	15.8	13.2	11.6	6.2	Mar-98
<i>MSCI ACWI</i>				-2.4	1.5	14.0	19.3	16.0	14.0	11.4	6.6	Mar-98
Total Domestic Equity Composite	855,007,334	31.2	30.0	-1.5	3.7	20.1	26.3	18.8	15.9	14.9	7.8	Mar-98
<i>Russell 3000</i>				-1.5	5.0	20.9	26.3	20.2	17.5	16.0	8.6	Mar-98
Total Large Cap Equity Composite	592,410,227	21.6	20.0	-0.7	6.8	23.1	27.8	20.4	17.9	15.7	8.1	Apr-98
<i>S&P 500</i>				-0.7	6.9	23.2	27.9	20.4	17.9	16.2	8.2	Apr-98
Total Small Cap Equity Composite	262,597,107	9.6	10.0	-3.3	-2.9	13.9	23.3	15.0	11.4	13.2	3.6	Apr-98
<i>Russell 2000</i>				-4.2	-4.4	12.3	22.0	14.2	12.1	13.1	8.1	Apr-98
Total International Equity Composite	452,687,306	16.5	16.0	-4.2	-1.3	7.9	13.9	14.7	11.7	8.7	4.9	Mar-98
<i>MSCI EAFE</i>				-4.7	-2.7	5.8	10.8	9.8	9.2	7.4	4.7	Mar-98
Total Emerging Markets Equities Composite	241,065,528	8.8	9.5	-4.2	-11.0	-0.9	7.2	8.0	8.3	--	4.3	Apr-14
<i>MSCI Emerging Markets</i>				-4.1	-11.0	-4.3	2.7	9.3	9.5	5.2	5.1	Apr-14
Total Fixed Income Composite	792,032,350	28.9	30.5	-0.3	-0.7	-1.4	-0.4	5.4	4.3	4.3	5.4	Mar-98
<i>Total Fixed Income Policy Index</i>				-0.3	-0.9	-2.3	-1.5	4.9	3.9	3.3	4.9	Mar-98
Total Hedge Funds Composite	14,503,980	0.5	1.0	0.0	-1.2	6.1	12.1	7.3	4.4	4.0	2.9	Jun-07
<i>HFRI Fund of Funds Composite Index</i>				-1.2	1.1	6.1	10.0	7.8	5.9	4.5	2.4	Jun-07
Total Real Estate Composite	196,462,364	7.2	8.0	5.7	11.9	18.1	18.9	8.5	8.5	10.1	8.3	Aug-00
<i>NCREIF ODCE Net</i>				0.0	6.4	12.4	13.7	6.1	6.6	8.9	7.0	Aug-00
Total Private Equity Composite	170,542,064	6.2	5.0	0.0	12.7	42.8	59.4	25.3	19.4	--	14.8	Oct-12
<i>CJA US All PE (1 Qtr Lag)</i>				0.0	13.5	39.5	53.9	20.8	19.5	15.3	16.0	Oct-12
Cash Account	18,001,899	0.7	0.0	0.0	0.1	0.4	0.5	1.7	1.7	2.7	3.6	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





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