



# **MUNICIPAL POLICE EMPLOYEES' RETIREMENT SYSTEM**

# **MONTHLY PERFORMANCE REPORT**

**LOUISIANA MUNICIPAL POLICE  
EMPLOYEES' RETIREMENT SYSTEM**

**APRIL 30, 2022**

**DAVID BARNES, CFA, CAIA, SENIOR CONSULTANT  
RHETT HUMPHREYS, CFA, PARTNER**



# TOTAL FUND PERFORMANCE DETAIL

	Allocation			Performance (%)								
	Market Value (\$)	% of Portfolio	Policy (%)	1 Mo (%)	YTD (%)	FYTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	10 Yrs (%)	Inception (%)	Inception Date
<b>Total Fund Composite</b>	<b>2,533,614,278</b>	<b>100.0</b>	<b>100.0</b>	<b>-5.2</b>	<b>-9.4</b>	<b>-5.5</b>	<b>-3.1</b>	<b>7.3</b>	<b>6.7</b>	<b>7.4</b>	<b>5.4</b>	<b>Mar-98</b>
<i>Total Fund Policy Index</i>				-5.5	-9.4	-6.2	-3.9	6.3	6.7	7.3		
<i>Total Fund Allocation Index</i>				-5.4	-9.2	-6.4	-4.1	6.6	6.6	7.3		
<b>Total Equity Composite</b>	<b>1,368,726,512</b>	<b>54.0</b>	<b>55.5</b>	<b>-7.7</b>	<b>-13.5</b>	<b>-10.2</b>	<b>-7.8</b>	<b>9.0</b>	<b>8.4</b>	<b>9.2</b>	<b>5.6</b>	<b>Mar-98</b>
<i>MSCI AC World Index (Net)</i>				-8.0	-12.9	-8.1	-5.4	9.4	9.5	9.2	6.0	
<b>Total Domestic Equity Composite</b>	<b>744,842,709</b>	<b>29.4</b>	<b>30.0</b>	<b>-8.4</b>	<b>-13.3</b>	<b>-6.4</b>	<b>-4.1</b>	<b>11.9</b>	<b>11.6</b>	<b>12.4</b>	<b>7.2</b>	<b>Mar-98</b>
<i>Russell 3000 Index</i>				-9.0	-13.8	-5.9	-3.1	13.1	13.0	13.3	7.9	
<b>Total Large Cap Equity Composite</b>	<b>515,535,917</b>	<b>20.3</b>	<b>20.0</b>	<b>-8.1</b>	<b>-12.3</b>	<b>-2.1</b>	<b>0.9</b>	<b>13.9</b>	<b>13.8</b>	<b>13.4</b>	<b>7.6</b>	<b>Apr-98</b>
<i>S&amp;P 500 Index</i>				-8.7	-12.9	-2.8	0.2	13.8	13.7	13.7	7.6	
<b>Total Small Cap Equity Composite</b>	<b>229,306,792</b>	<b>9.1</b>	<b>10.0</b>	<b>-9.1</b>	<b>-15.4</b>	<b>-15.2</b>	<b>-14.1</b>	<b>7.3</b>	<b>6.6</b>	<b>10.4</b>	<b>3.0</b>	<b>Apr-98</b>
<i>Russell 2000 Index</i>				-9.9	-16.7	-18.6	-16.9	6.7	7.2	10.1	7.2	
<b>Total International Equity Composite</b>	<b>397,132,787</b>	<b>15.7</b>	<b>16.0</b>	<b>-7.3</b>	<b>-15.9</b>	<b>-13.5</b>	<b>-11.0</b>	<b>6.6</b>	<b>6.2</b>	<b>6.3</b>	<b>4.3</b>	<b>Mar-98</b>
<i>MSCI EAFE (Net)</i>				-6.5	-12.0	-10.0	-8.1	4.4	4.8	5.8	4.3	
<b>Total Emerging Markets Equities Composite</b>	<b>226,751,016</b>	<b>8.9</b>	<b>9.5</b>	<b>-6.1</b>	<b>-9.9</b>	<b>-16.4</b>	<b>-14.3</b>	<b>3.8</b>	<b>3.7</b>		<b>3.3</b>	<b>Apr-14</b>
<i>MSCI Emerging Markets (Net)</i>				-5.6	-12.1	-20.3	-18.3	2.2	4.3		3.4	
<b>Total Fixed Income Composite</b>	<b>726,136,569</b>	<b>28.7</b>	<b>30.5</b>	<b>-3.6</b>	<b>-8.6</b>	<b>-8.7</b>	<b>-7.5</b>	<b>0.9</b>	<b>1.7</b>	<b>2.9</b>	<b>5.0</b>	<b>Mar-98</b>
<i>Total Fixed Income Policy Index</i>				-4.0	-9.4	-10.1	-9.1	0.0	1.2	2.0	4.4	
<b>Total Hedge Funds Composite</b>	<b>12,358,263</b>	<b>0.5</b>	<b>1.0</b>	<b>0.0</b>	<b>-1.8</b>	<b>0.8</b>	<b>1.6</b>	<b>6.5</b>	<b>4.4</b>	<b>3.8</b>	<b>3.0</b>	<b>Jun-07</b>
<i>HFRI FOF COMP</i>				0.1	-2.6	-1.5	-0.8	5.6	4.5	4.0	2.1	
<b>Total Real Estate Composite</b>	<b>235,449,503</b>	<b>9.3</b>	<b>8.0</b>	<b>1.1</b>	<b>8.0</b>	<b>23.4</b>	<b>27.1</b>	<b>10.7</b>	<b>10.0</b>	<b>10.8</b>	<b>8.7</b>	<b>Aug-00</b>
<i>NCREIF ODCE Net</i>				0.0	7.2	22.8	27.3	10.3	8.9	9.9	7.6	
<b>Total Private Equity Composite</b>	<b>183,672,590</b>	<b>7.2</b>	<b>5.0</b>	<b>0.0</b>	<b>1.8</b>	<b>21.9</b>	<b>34.8</b>	<b>25.9</b>	<b>19.4</b>		<b>15.0</b>	<b>Oct-12</b>
<i>CJA US All PE (1 Qtr Lag)</i>				0.0	5.4	25.9	38.7	24.2	20.0		16.5	
<b>Cash Account</b>	<b>7,270,841</b>	<b>0.3</b>	<b>0.0</b>	<b>0.0</b>	<b>0.0</b>	<b>0.1</b>	<b>0.2</b>	<b>1.2</b>	<b>1.7</b>	<b>2.5</b>	<b>3.6</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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