



MUNICIPAL POLICE EMPLOYEES' RETIREMENT SYSTEM

MONTHLY PERFORMANCE REPORT

**LOUISIANA MUNICIPAL POLICE
EMPLOYEES' RETIREMENT SYSTEM**

SEPTEMBER 30, 2023

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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
Total Fund Composite	2,466,376,652	100.0	100.0	-3.0	-2.7	3.9	10.0	4.4	4.5	5.6	5.1	Mar-98
<i>Total Fund Policy Index</i>				-2.9	-2.7	4.3	11.1	3.8	4.3	5.7		
<i>Total Fund Allocation Index</i>				-2.6	-2.4	3.5	9.6	3.5	4.1	5.5		
Total Equity Composite	1,260,393,455	51.1	52.0	-4.0	-3.4	7.6	19.7	6.6	5.6	7.1	5.4	Mar-98
<i>MSCI AC World Index (Net)</i>				-4.1	-3.4	10.1	20.8	6.9	6.5	7.6	5.8	
Total Domestic Equity Composite	731,783,667	29.7	31.0	-4.8	-3.5	7.7	17.5	9.8	7.9	10.3	7.0	Mar-98
<i>Russell 3000 Index</i>				-4.8	-3.3	12.4	20.5	9.4	9.1	11.3	7.7	
Total Large Cap Equity Composite	528,973,563	21.4	23.0	-4.5	-3.2	9.6	19.6	9.8	9.4	11.6	7.3	Apr-98
<i>S&P 500 Index</i>				-4.8	-3.3	13.1	21.6	10.2	9.9	11.9	7.4	
Total Small Cap Equity Composite	202,810,104	8.2	8.0	-5.5	-4.2	3.8	13.2	10.1	4.4	7.5	2.9	Apr-98
<i>Russell 2000 Index</i>				-5.9	-5.1	2.5	8.9	7.2	2.4	6.6	6.7	
Total International Equity Composite	343,687,226	13.9	14.0	-3.5	-4.4	6.6	23.7	3.8	4.0	4.5	4.1	Mar-98
<i>MSCI EAFE (Net)</i>				-3.4	-4.1	7.1	25.6	5.8	3.2	3.8	4.2	
Total Emerging Markets Equities Composite	184,922,562	7.5	7.0	-1.8	-0.9	7.8	19.0	1.8	1.2		2.3	Apr-14
<i>MSCI Emerging Markets (Net)</i>				-2.6	-2.9	1.8	11.7	-1.7	0.6		2.0	
Total Fixed Income Composite	760,786,560	30.8	34.0	-2.3	-2.3	1.3	4.5	-2.7	1.0	2.1	4.6	Mar-98
<i>Total Fixed Income Policy Index</i>				-2.5	-2.8	0.5	3.5	-4.0	0.3	1.5	4.1	
Total Hedge Funds Composite	944,261	0.0	0.0	0.0	8.8	14.3	-49.1	-15.6	-10.1	-4.7	-1.8	Jun-07
<i>HFRI FOF COMP</i>				-0.3	0.7	3.0	4.8	3.8	3.4	3.3	1.9	
Total Real Estate Composite	205,112,493	8.3	7.0	-2.5	-3.7	-8.4	-13.9	5.2	4.5	7.9	7.5	Aug-00
<i>NCREIF ODCE Net</i>				0.0	0.0	-6.2	-11.0	6.9	5.2	7.4	6.8	
Total Private Equity Composite	227,954,078	9.2	7.0	0.0	0.0	4.4	3.2	22.5	17.8	13.8	13.6	Oct-12
<i>CJA US All PE (1 Qtr Lag)</i>				2.8	2.8	6.8	7.4	21.4	15.4	14.5	14.8	
Cash Account	11,185,805	0.5	0.0	0.5	1.4	4.0	5.0	2.1	2.2	2.3	3.6	Mar-98

Total Fund Policy Index is 23% S&P 500, 8% R2000, 14% MSCI EAFE, 7% MSCI EM, 26.5% Bloomberg Agg, 1.5% Bloomberg HY, 1.5% CS Leverage Loan, 4.5% JPM GBI EM Diversified, 0% HFRI FOF Composite, 7% NCREIF, 7% Cambridge PE as of 6/1/2023.

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



