



MUNICIPAL POLICE EMPLOYEES' RETIREMENT SYSTEM

MONTHLY PERFORMANCE REPORT

**LOUISIANA MUNICIPAL POLICE
EMPLOYEES' RETIREMENT SYSTEM**

OCTOBER 31, 2023

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TOTAL FUND PERFORMANCE DETAIL

	Allocation			Performance (%)								
	Market Value (\$)	% of Portfolio	Policy (%)	1 Mo (%)	FYTD (%)	YTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	10 Yrs (%)	Inception (%)	Inception Date
Total Fund Composite	2,415,463,888	100.0	100.0	-2.2	-4.5	1.9	4.7	4.0	5.3	5.1	5.0	Mar-98
<i>Total Fund Policy Index</i>				-2.5	-5.4	1.5	4.9	3.2	4.8	5.1		
<i>Total Fund Allocation Index</i>				-2.3	-4.8	0.9	3.9	2.9	4.7	5.0		
Total Equity Composite	1,213,987,462	50.3	52.0	-3.7	-6.9	3.6	8.3	5.8	6.8	6.3	5.2	Mar-98
<i>MSCI AC World Index (Net)</i>				-3.0	-6.3	6.7	10.5	6.7	7.5	6.8	5.7	
Total Domestic Equity Composite	706,376,364	29.2	31.0	-3.5	-6.8	4.0	3.4	9.0	9.1	9.4	6.8	Mar-98
<i>Russell 3000 Index</i>				-2.7	-5.8	9.4	8.4	9.2	10.2	10.5	7.5	
Total Large Cap Equity Composite	516,073,213	21.4	23.0	-2.4	-5.6	7.0	7.3	9.9	10.6	10.8	7.2	Apr-98
<i>S&P 500 Index</i>				-2.1	-5.3	10.7	10.1	10.4	11.0	11.2	7.3	
Total Small Cap Equity Composite	190,303,151	7.9	8.0	-6.2	-10.1	-2.6	-4.8	7.3	5.6	6.5	2.7	Apr-98
<i>Russell 2000 Index</i>				-6.8	-11.6	-4.5	-8.6	3.9	3.3	5.6	6.4	
Total International Equity Composite	329,656,524	13.6	14.0	-4.1	-8.3	2.3	12.8	3.3	5.2	3.7	3.9	Mar-98
<i>MSCI EAFE (Net)</i>				-4.1	-8.0	2.7	14.4	5.7	4.1	3.1	4.1	
Total Emerging Markets Equities Composite	177,954,574	7.4	7.0	-3.8	-4.7	3.7	17.6	0.0	2.2		1.8	Apr-14
<i>MSCI Emerging Markets (Net)</i>				-3.9	-6.7	-2.1	10.8	-3.7	1.6		1.6	
Total Fixed Income Composite	751,188,547	31.1	34.0	-1.2	-3.5	0.1	3.5	-3.0	1.0	1.8	4.6	Mar-98
<i>Total Fixed Income Policy Index</i>				-1.3	-4.1	-0.8	3.2	-4.3	0.3	1.2	4.0	
Total Hedge Funds Composite	928,037	0.0	0.0	0.0	7.0	12.4	-49.8	-15.6	-9.9	-5.0	-1.9	Jun-07
<i>HFRI FOF COMP</i>				-1.0	-0.5	1.8	3.1	3.3	3.8	3.0	1.9	
Total Real Estate Composite	206,313,389	8.5	7.0	0.7	-3.1	-7.9	-12.9	5.3	4.6	7.9	7.5	Aug-00
<i>NCREIF ODCE Net</i>				0.0	-2.1	-8.1	-12.9	6.2	4.7	7.2	6.7	
Total Private Equity Composite	236,025,809	9.8	7.0	0.0	3.9	8.5	7.2	24.1	18.7	14.3	13.8	Aug-12
<i>CJA US All PE (1 Qtr Lag)</i>				0.0	2.8	6.8	7.4	21.4	15.4	14.5	14.4	
Cash Account	7,020,644	0.3	0.0	0.5	1.9	4.5	5.3	2.2	2.3	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



