



MUNICIPAL POLICE EMPLOYEES' RETIREMENT SYSTEM

MONTHLY PERFORMANCE REPORT

**LOUISIANA MUNICIPAL POLICE
EMPLOYEES' RETIREMENT SYSTEM**

NOVEMBER 30, 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	2,545,744,935	100.0	100.0	5.7	0.9	7.8	5.4	3.5	6.4	5.5	5.2	Mar-98
<i>Total Fund Policy Index</i>				6.4	0.7	8.0	5.5	2.8	5.8	5.7		
<i>Total Fund Allocation Index</i>				5.8	0.7	6.7	4.3	2.4	5.7	5.4		
Total Equity Composite	1,313,134,591	51.6	52.0	8.8	1.2	12.7	9.0	4.7	8.4	7.0	5.6	Mar-98
<i>MSCI AC World Index (Net)</i>				9.2	2.3	16.6	12.0	5.7	9.1	7.6	6.0	
Total Domestic Equity Composite	767,464,266	30.1	31.0	8.6	1.2	13.0	6.8	7.6	10.6	10.0	7.1	Mar-98
<i>Russell 3000 Index</i>				9.3	3.0	19.6	12.6	8.3	11.8	11.2	7.9	
Total Large Cap Equity Composite	561,071,370	22.0	23.0	8.7	2.6	16.3	10.3	9.2	12.2	11.5	7.5	Apr-98
<i>S&P 500 Index</i>				9.1	3.3	20.8	13.8	9.8	12.5	11.8	7.7	
Total Small Cap Equity Composite	206,392,896	8.1	8.0	8.5	-2.5	5.6	-0.7	4.1	6.9	6.9	3.0	Apr-98
<i>Russell 2000 Index</i>				9.1	-3.6	4.2	-2.6	1.1	4.8	6.1	6.7	
Total International Equity Composite	360,770,558	14.2	14.0	9.5	0.3	11.9	11.6	2.2	7.2	4.5	4.3	Mar-98
<i>MSCI EAFE (Net)</i>				9.3	0.5	12.3	12.4	3.8	6.0	3.9	4.4	
Total Emerging Markets Equities Composite	184,899,767	7.3	7.0	8.0	2.9	12.0	10.7	-0.1	3.2		2.6	Apr-14
<i>MSCI Emerging Markets (Net)</i>				8.0	0.8	5.7	4.2	-4.0	2.3		2.4	
Total Fixed Income Composite	784,861,916	30.8	34.0	4.5	0.8	4.5	4.5	-2.3	1.8	2.2	4.7	Mar-98
<i>Total Fixed Income Policy Index</i>				4.5	0.3	3.6	3.6	-3.5	1.0	1.7	4.2	
Total Hedge Funds Composite	893,029	0.0	0.0	0.0	2.9	8.1	-51.8	-19.5	-10.5	-5.5	-2.1	Jun-07
<i>HFRI FOF COMP</i>				1.8	1.3	3.6	4.0	2.6	4.2	3.1	2.0	
Total Real Estate Composite	204,092,130	8.0	7.0	-1.1	-4.1	-8.9	-11.4	4.7	4.3	7.7	7.4	Aug-00
<i>NCREIF ODCE Net</i>				0.0	-2.1	-8.1	-12.9	6.2	4.7	7.2	6.6	
Total Private Equity Composite	236,012,306	9.3	7.0	0.0	3.9	8.5	7.2	24.1	18.7	14.3	13.7	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	14.3	
Cash Account	6,750,963	0.3	0.0	0.5	2.4	5.0	5.3	2.4	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



