



MUNICIPAL POLICE

EMPLOYEES' RETIREMENT SYSTEM

MONTHLY PERFORMANCE REPORT

**LOUISIANA MUNICIPAL POLICE
EMPLOYEES' RETIREMENT SYSTEM**

APRIL 30, 2024

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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
Total Fund Composite	2,661,662,034	100.0	100.0	-2.5	1.1	6.2	8.3	1.9	6.2	5.7	5.3	Mar-98
<i>Total Fund Policy Index</i>				-2.6	0.9	5.7	7.9	1.7	5.6	5.8		
<i>Total Fund Allocation Index</i>				-2.5	0.9	5.5	7.2	1.1	5.5	5.5		
Total Equity Composite	1,405,250,635	52.8	52.0	-3.5	3.7	11.3	15.8	2.8	8.8	7.6	5.9	Mar-98
<i>MSCI AC World Index (Net)</i>				-3.3	4.6	12.2	17.5	4.3	9.4	8.2	6.3	
Total Domestic Equity Composite	833,624,376	31.3	31.0	-4.7	3.7	12.0	19.1	5.0	11.1	10.7	7.4	Mar-98
<i>Russell 3000 Index</i>				-4.4	5.2	14.0	22.3	6.3	12.4	11.8	8.2	
Total Large Cap Equity Composite	620,882,674	23.3	23.0	-4.1	5.6	13.6	20.1	7.4	12.7	12.1	7.8	Apr-98
<i>S&P 500 Index</i>				-4.1	6.0	14.6	22.7	8.1	13.2	12.4	8.0	
Total Small Cap Equity Composite	212,741,702	8.0	8.0	-6.5	-1.3	7.7	16.1	-0.2	7.4	7.7	3.3	Apr-98
<i>Russell 2000 Index</i>				-7.0	-2.2	5.8	13.3	-3.2	5.8	7.2	7.0	
Total International Equity Composite	390,261,038	14.7	14.0	-2.9	2.5	8.5	9.1	1.0	7.0	5.0	4.5	Mar-98
<i>MSCI EAFE (Net)</i>				-2.6	3.1	9.1	9.3	2.9	6.2	4.4	4.7	
Total Emerging Markets Equities Composite	181,365,221	6.8	7.0	1.2	5.9	13.6	16.6	-2.2	4.1	3.5	3.5	Apr-14
<i>MSCI Emerging Markets (Net)</i>				0.4	2.8	7.7	9.9	-5.7	1.9	3.0	3.0	
Total Fixed Income Composite	795,653,520	29.9	34.0	-2.1	-2.2	2.2	1.9	-1.6	1.2	2.0	4.7	Mar-98
<i>Total Fixed Income Policy Index</i>				-2.2	-3.0	0.8	0.1	-2.8	0.2	1.5	4.1	
Total Hedge Funds Composite	932,250	0.0	0.0	0.0	2.4	8.7	16.2	-21.2	-10.3	-5.2	-1.7	Jun-07
<i>HFRI FOF COMP</i>				0.1	4.3	8.2	9.5	2.2	4.8	3.7	2.3	
Total Real Estate Composite	196,045,471	7.4	7.0	0.2	-1.7	-7.5	-9.4	2.4	2.8	6.7	7.1	Aug-00
<i>NCREIF ODCE Net</i>				0.0	-2.6	-9.4	-12.0	2.5	2.6	5.8	6.2	
Total Private Equity Composite	251,981,130	9.5	7.0	0.0	0.6	4.3	6.0	14.5	17.3	13.7	13.2	Aug-12
<i>CJA US All PE (1 Qtr Lag)</i>				0.0	2.9	6.1	8.9	14.5	15.7	13.6	14.1	
Cash Account	11,799,029	0.4	0.0	0.4	1.9	4.8	5.6	3.0	2.5	2.4	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



