



# **MUNICIPAL POLICE EMPLOYEES' RETIREMENT SYSTEM**

# **MONTHLY PERFORMANCE REPORT**

**LOUISIANA MUNICIPAL POLICE  
EMPLOYEES' RETIREMENT SYSTEM**

**JUNE 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
<b>Total Fund Composite</b>	<b>2,537,705,657</b>	<b>100.0</b>	<b>100.0</b>	<b>3.1</b>	<b>2.5</b>	<b>6.4</b>	<b>7.6</b>	<b>6.9</b>	<b>5.4</b>	<b>6.4</b>	<b>5.2</b>	<b>Mar-98</b>
<i>Total Fund Policy Index</i>				3.3	2.7	7.3	8.3	6.3	5.3	6.6		
<i>Total Fund Allocation Index</i>				3.1	2.3	6.0	6.6	6.0	5.0	6.4		
<b>Total Equity Composite</b>	<b>1,304,247,108</b>	<b>51.4</b>	<b>52.0</b>	<b>6.1</b>	<b>5.1</b>	<b>11.3</b>	<b>15.4</b>	<b>10.7</b>	<b>7.0</b>	<b>8.4</b>	<b>5.6</b>	<b>Mar-98</b>
<i>MSCI AC World Index (Net)</i>				5.8	6.2	13.9	16.5	11.0	8.1	8.8	6.0	
<b>Total Domestic Equity Composite</b>	<b>758,203,108</b>	<b>29.9</b>	<b>31.0</b>	<b>7.4</b>	<b>6.9</b>	<b>11.6</b>	<b>16.7</b>	<b>13.9</b>	<b>10.0</b>	<b>11.4</b>	<b>7.2</b>	<b>Mar-98</b>
<i>Russell 3000 Index</i>				6.8	8.4	16.2	19.0	13.9	11.4	12.3	7.9	
<b>Total Large Cap Equity Composite</b>	<b>546,611,816</b>	<b>21.5</b>	<b>23.0</b>	<b>6.6</b>	<b>7.4</b>	<b>13.3</b>	<b>17.3</b>	<b>14.2</b>	<b>11.7</b>	<b>12.6</b>	<b>7.6</b>	<b>Apr-98</b>
<i>S&amp;P 500 Index</i>				6.6	8.7	16.9	19.6	14.6	12.3	12.9	7.7	
<b>Total Small Cap Equity Composite</b>	<b>211,591,292</b>	<b>8.3</b>	<b>8.0</b>	<b>9.6</b>	<b>5.9</b>	<b>8.3</b>	<b>15.7</b>	<b>13.6</b>	<b>6.2</b>	<b>8.9</b>	<b>3.1</b>	<b>Apr-98</b>
<i>Russell 2000 Index</i>				8.1	5.2	8.1	12.3	10.8	4.2	8.3	7.0	
<b>Total International Equity Composite</b>	<b>359,451,668</b>	<b>14.2</b>	<b>14.0</b>	<b>4.2</b>	<b>2.9</b>	<b>11.5</b>	<b>17.9</b>	<b>8.1</b>	<b>5.0</b>	<b>6.0</b>	<b>4.3</b>	<b>Mar-98</b>
<i>MSCI EAFE (Net)</i>				4.6	3.0	11.7	18.8	8.9	4.4	5.4	4.4	
<b>Total Emerging Markets Equities Composite</b>	<b>186,592,332</b>	<b>7.4</b>	<b>7.0</b>	<b>4.3</b>	<b>2.5</b>	<b>8.8</b>	<b>5.4</b>	<b>4.8</b>	<b>1.4</b>		<b>2.4</b>	<b>Apr-14</b>
<i>MSCI Emerging Markets (Net)</i>				3.8	0.9	4.9	1.7	2.3	0.9		2.4	
<b>Total Fixed Income Composite</b>	<b>775,095,027</b>	<b>30.5</b>	<b>34.0</b>	<b>0.8</b>	<b>0.3</b>	<b>3.7</b>	<b>3.5</b>	<b>-1.5</b>	<b>1.6</b>	<b>2.4</b>	<b>4.8</b>	<b>Mar-98</b>
<i>Total Fixed Income Policy Index</i>				0.4	0.0	3.3	1.9	-2.8	1.0	1.8	4.2	
<b>Total Hedge Funds Composite</b>	<b>803,053</b>	<b>0.0</b>	<b>0.0</b>	<b>0.0</b>	<b>-1.2</b>	<b>-2.8</b>	<b>-56.8</b>	<b>-18.9</b>	<b>-13.0</b>	<b>-6.0</b>	<b>-2.8</b>	<b>Jun-07</b>
<i>HFRI FOF COMP</i>				1.2	1.5	2.3	3.7	5.0	3.3	3.4	1.9	
<b>Total Real Estate Composite</b>	<b>215,643,335</b>	<b>8.5</b>	<b>7.0</b>	<b>-1.8</b>	<b>-1.8</b>	<b>-4.8</b>	<b>-9.8</b>	<b>6.3</b>	<b>5.8</b>	<b>8.4</b>	<b>7.8</b>	<b>Aug-00</b>
<i>NCREIF ODCE Net</i>				-2.8	-2.8	-6.1	-10.7	7.1	5.6	7.8	6.9	
<b>Total Private Equity Composite</b>	<b>233,398,619</b>	<b>9.2</b>	<b>7.0</b>	<b>0.0</b>	<b>0.0</b>	<b>0.1</b>	<b>-2.6</b>	<b>22.9</b>	<b>18.2</b>	<b>13.9</b>	<b>13.6</b>	<b>Oct-12</b>
<i>CJA US All PE (1 Qtr Lag)</i>				2.4	2.4	3.7	0.6	23.9	15.9	14.5	14.8	
<b>Cash Account</b>	<b>8,518,515</b>	<b>0.3</b>	<b>0.0</b>	<b>0.4</b>	<b>1.2</b>	<b>2.7</b>	<b>4.3</b>	<b>1.8</b>	<b>2.0</b>	<b>2.5</b>	<b>3.6</b>	<b>Mar-98</b>

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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