



# **MUNICIPAL POLICE EMPLOYEES' RETIREMENT SYSTEM**

# **MONTHLY PERFORMANCE REPORT**

**LOUISIANA MUNICIPAL POLICE  
EMPLOYEES' RETIREMENT SYSTEM**

**AUGUST 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
<b>Total Fund Composite</b>	<b>2,548,972,703</b>	<b>100.0</b>	<b>100.0</b>	<b>-2.0</b>	<b>0.2</b>	<b>7.1</b>	<b>6.1</b>	<b>4.9</b>	<b>5.1</b>	<b>6.3</b>	<b>5.2</b>	<b>Mar-98</b>
<i>Total Fund Policy Index</i>				-2.3	0.2	7.5	6.6	4.5	5.0	6.4		
<i>Total Fund Allocation Index</i>				-2.1	0.2	6.2	5.1	4.0	4.7	6.2		
<b>Total Equity Composite</b>	<b>1,313,096,281</b>	<b>51.5</b>	<b>52.0</b>	<b>-3.2</b>	<b>0.7</b>	<b>12.1</b>	<b>12.7</b>	<b>7.2</b>	<b>6.4</b>	<b>8.1</b>	<b>5.6</b>	<b>Mar-98</b>
<i>MSCI AC World Index (Net)</i>				-2.8	0.8	14.8	14.0	7.2	7.5	8.6	6.0	
<b>Total Domestic Equity Composite</b>	<b>768,748,487</b>	<b>30.2</b>	<b>31.0</b>	<b>-2.6</b>	<b>1.4</b>	<b>13.2</b>	<b>12.0</b>	<b>10.2</b>	<b>8.9</b>	<b>11.3</b>	<b>7.2</b>	<b>Mar-98</b>
<i>Russell 3000 Index</i>				-1.9	1.6	18.0	14.8	9.8	10.3	12.2	7.9	
<b>Total Large Cap Equity Composite</b>	<b>554,105,078</b>	<b>21.7</b>	<b>23.0</b>	<b>-1.9</b>	<b>1.4</b>	<b>14.9</b>	<b>13.9</b>	<b>10.1</b>	<b>10.5</b>	<b>12.5</b>	<b>7.6</b>	<b>Apr-98</b>
<i>S&amp;P 500 Index</i>				-1.6	1.6	18.7	15.9	10.5	11.1	12.8	7.7	
<b>Total Small Cap Equity Composite</b>	<b>214,643,409</b>	<b>8.4</b>	<b>8.0</b>	<b>-4.4</b>	<b>1.4</b>	<b>9.8</b>	<b>8.3</b>	<b>11.1</b>	<b>5.3</b>	<b>8.7</b>	<b>3.2</b>	<b>Apr-98</b>
<i>Russell 2000 Index</i>				-5.0	0.8	9.0	4.7	8.1	3.1	8.0	7.0	
<b>Total International Equity Composite</b>	<b>356,190,742</b>	<b>14.0</b>	<b>14.0</b>	<b>-3.8</b>	<b>-0.9</b>	<b>10.5</b>	<b>16.5</b>	<b>4.4</b>	<b>4.7</b>	<b>5.6</b>	<b>4.3</b>	<b>Mar-98</b>
<i>MSCI EAFE (Net)</i>				-3.8	-0.7	10.9	17.9	6.1	4.1	4.9	4.4	
<b>Total Emerging Markets Equities Composite</b>	<b>188,157,053</b>	<b>7.4</b>	<b>7.0</b>	<b>-4.6</b>	<b>0.9</b>	<b>9.8</b>	<b>6.8</b>	<b>2.1</b>	<b>1.6</b>		<b>2.5</b>	<b>Apr-14</b>
<i>MSCI Emerging Markets (Net)</i>				-6.2	-0.3	4.6	1.3	-1.4	1.0		2.3	
<b>Total Fixed Income Composite</b>	<b>778,455,687</b>	<b>30.5</b>	<b>34.0</b>	<b>-0.7</b>	<b>0.0</b>	<b>3.7</b>	<b>2.5</b>	<b>-2.0</b>	<b>1.6</b>	<b>2.4</b>	<b>4.8</b>	<b>Mar-98</b>
<i>Total Fixed Income Policy Index</i>				-0.8	-0.3	3.0	1.6	-3.3	0.9	1.8	4.2	
<b>Total Hedge Funds Composite</b>	<b>953,882</b>	<b>0.0</b>	<b>0.0</b>	<b>0.0</b>	<b>9.9</b>	<b>15.4</b>	<b>-48.4</b>	<b>-15.4</b>	<b>-10.0</b>	<b>-4.4</b>	<b>-1.7</b>	<b>Jun-07</b>
<i>HFRI FOF COMP</i>				0.1	1.2	3.4	3.5	3.9	3.5	3.5	2.0	
<b>Total Real Estate Composite</b>	<b>212,671,878</b>	<b>8.3</b>	<b>7.0</b>	<b>-1.1</b>	<b>-1.2</b>	<b>-6.1</b>	<b>-11.1</b>	<b>5.6</b>	<b>5.2</b>	<b>8.1</b>	<b>7.7</b>	<b>Aug-00</b>
<i>NCREIF ODCE Net</i>				0.0	0.0	-6.2	-10.7	7.0	5.6	7.8	6.8	
<b>Total Private Equity Composite</b>	<b>222,639,757</b>	<b>8.7</b>	<b>7.0</b>	<b>0.0</b>	<b>0.0</b>	<b>4.4</b>	<b>0.4</b>	<b>24.1</b>	<b>18.9</b>	<b>14.2</b>	<b>13.7</b>	<b>Oct-12</b>
<i>CJA US All PE (1 Qtr Lag)</i>				0.0	0.0	3.7	0.6	23.9	15.9	14.5	14.6	
<b>Cash Account</b>	<b>21,155,218</b>	<b>0.8</b>	<b>0.0</b>	<b>0.5</b>	<b>0.9</b>	<b>3.5</b>	<b>4.8</b>	<b>2.0</b>	<b>2.1</b>	<b>2.3</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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