



MUNICIPAL POLICE EMPLOYEES' RETIREMENT SYSTEM

MONTHLY PERFORMANCE REPORT

**LOUISIANA MUNICIPAL POLICE
EMPLOYEES' RETIREMENT SYSTEM**

JULY 31, 2024

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TOTAL FUND PERFORMANCE DETAIL

	Allocation			Performance (%)							
	Market Value (\$)	% of Portfolio	Policy (%)	1 Mo (%)	YTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	10 Yrs (%)	Inception (%)	Inception Date
Total Fund Composite	2,814,406,747	100.0	100.0	2.3	7.3	10.2	3.0	7.2	6.0	5.5	Mar-98
<i>Total Fund Policy Index</i>				2.4	7.1	9.5	2.9	6.6	6.3		
<i>Total Fund Allocation Index</i>				2.4	6.9	9.2	2.3	6.4	5.9		
Total Equity Composite	1,504,496,636	53.5	52.0	3.1	12.3	15.8	4.6	10.5	8.1	6.1	Mar-98
<i>MSCI AC World Index (Net)</i>				1.6	13.1	17.0	5.8	11.0	8.7	6.6	
Total Domestic Equity Composite	920,729,364	32.7	31.0	3.9	14.6	18.9	7.5	13.2	11.6	7.8	Mar-98
<i>Russell 3000 Index</i>				1.9	15.7	21.1	8.1	14.2	12.6	8.5	
Total Large Cap Equity Composite	679,256,359	24.1	23.0	2.1	15.6	20.3	8.7	14.3	12.8	8.1	Apr-98
<i>S&P 500 Index</i>				1.2	16.7	22.1	9.6	15.0	13.2	8.3	
Total Small Cap Equity Composite	241,473,005	8.6	8.0	9.4	12.2	15.2	4.7	10.6	8.8	3.8	Apr-98
<i>Russell 2000 Index</i>				10.2	12.1	14.3	1.9	8.9	8.7	7.5	
Total International Equity Composite	391,973,182	13.9	14.0	2.5	7.5	10.4	1.1	8.0	5.3	4.7	Mar-98
<i>MSCI EAFE (Net)</i>				2.9	8.4	11.2	3.6	7.4	4.8	4.8	
Total Emerging Markets Equities Composite	191,794,089	6.8	7.0	0.2	11.9	13.6	0.6	6.0	3.3	4.0	Apr-14
<i>MSCI Emerging Markets (Net)</i>				0.3	7.8	6.3	-2.7	3.4	2.6	3.4	
Total Fixed Income Composite	832,519,606	29.6	34.0	2.2	2.3	6.2	-0.6	1.4	2.3	4.9	Mar-98
<i>Total Fixed Income Policy Index</i>				2.2	1.4	4.8	-2.0	0.5	1.9	4.3	
Total Hedge Funds Composite	733,118	0.0	0.0	0.0	2.6	-0.9	-21.6	-10.2	-5.3	-1.7	Jun-07
<i>HFRI FOF COMP</i>				0.0	4.8	7.5	2.3	4.8	3.5	2.3	
Total Real Estate Composite	173,546,193	6.2	7.0	0.3	-2.7	-8.4	0.9	2.3	6.2	7.0	Aug-00
<i>NCREIF ODCE Net</i>				0.0	-3.2	-10.0	1.0	2.3	5.5	6.1	
Total Private Equity Composite	265,001,101	9.4	7.0	0.0	5.3	9.0	12.3	18.0	13.9	13.3	Aug-12
<i>CJA US All PE (1 Qtr Lag)</i>				0.0	4.8	8.1	11.5	15.0	13.4	13.9	
Cash Account	38,110,094	1.4	0.0	0.4	2.9	5.3	3.3	2.6	2.3	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



