



# **MUNICIPAL POLICE**

## **EMPLOYEES' RETIREMENT SYSTEM**

# **MONTHLY PERFORMANCE REPORT**

**LOUISIANA MUNICIPAL POLICE  
EMPLOYEES' RETIREMENT SYSTEM**

**AUGUST 31, 2024**

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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>2,855,910,780</b>	<b>100.0</b>	<b>100.0</b>	<b>1.5</b>	<b>3.8</b>	<b>8.9</b>	<b>14.1</b>	<b>2.9</b>	<b>7.8</b>	<b>6.0</b>	<b>5.5</b>	<b>Mar-98</b>
<i>Total Fund Policy Index</i>				1.5	4.0	8.8	13.8	3.0	7.2	6.3		
<i>Total Fund Allocation Index</i>				1.5	3.9	8.5	13.1	2.3	6.9	5.9		
<b>Total Equity Composite</b>	<b>1,532,034,359</b>	<b>53.6</b>	<b>52.0</b>	<b>1.8</b>	<b>5.0</b>	<b>14.3</b>	<b>21.9</b>	<b>4.3</b>	<b>11.6</b>	<b>8.1</b>	<b>6.2</b>	<b>Mar-98</b>
<i>MSCI AC World Index (Net)</i>				2.5	4.2	16.0	23.4	5.8	12.1	8.8	6.6	
<b>Total Domestic Equity Composite</b>	<b>934,042,028</b>	<b>32.7</b>	<b>31.0</b>	<b>1.4</b>	<b>5.4</b>	<b>16.3</b>	<b>23.8</b>	<b>7.0</b>	<b>14.1</b>	<b>11.3</b>	<b>7.8</b>	<b>Mar-98</b>
<i>Russell 3000 Index</i>				2.2	4.1	18.2	26.1	7.9	15.2	12.4	8.5	
<b>Total Large Cap Equity Composite</b>	<b>696,083,357</b>	<b>24.4</b>	<b>23.0</b>	<b>2.5</b>	<b>4.6</b>	<b>18.4</b>	<b>25.6</b>	<b>8.6</b>	<b>15.2</b>	<b>12.6</b>	<b>8.2</b>	<b>Apr-98</b>
<i>S&amp;P 500 Index</i>				2.4	3.7	19.5	27.1	9.4	15.9	13.0	8.4	
<b>Total Small Cap Equity Composite</b>	<b>237,958,670</b>	<b>8.3</b>	<b>8.0</b>	<b>-1.5</b>	<b>7.8</b>	<b>10.5</b>	<b>18.9</b>	<b>3.3</b>	<b>11.5</b>	<b>8.3</b>	<b>3.7</b>	<b>Apr-98</b>
<i>Russell 2000 Index</i>				-1.5	8.5	10.4	18.5	0.6	9.7	8.0	7.4	
<b>Total International Equity Composite</b>	<b>403,482,740</b>	<b>14.1</b>	<b>14.0</b>	<b>2.9</b>	<b>5.5</b>	<b>10.6</b>	<b>18.2</b>	<b>1.2</b>	<b>9.1</b>	<b>5.5</b>	<b>4.8</b>	<b>Mar-98</b>
<i>MSCI EAFE (Net)</i>				3.3	6.3	12.0	19.4	4.1	8.6	5.2	4.9	
<b>Total Emerging Markets Equities Composite</b>	<b>194,509,591</b>	<b>6.8</b>	<b>7.0</b>	<b>1.5</b>	<b>1.7</b>	<b>13.6</b>	<b>20.9</b>	<b>0.3</b>	<b>7.4</b>	<b>3.1</b>	<b>4.1</b>	<b>Apr-14</b>
<i>MSCI Emerging Markets (Net)</i>				1.6	1.9	9.5	15.1	-3.1	4.8	2.6	3.5	
<b>Total Fixed Income Composite</b>	<b>846,418,998</b>	<b>29.6</b>	<b>34.0</b>	<b>1.7</b>	<b>3.9</b>	<b>4.1</b>	<b>8.8</b>	<b>-0.2</b>	<b>1.5</b>	<b>2.4</b>	<b>4.9</b>	<b>Mar-98</b>
<i>Total Fixed Income Policy Index</i>				1.7	3.9	3.1	7.5	-1.4	0.5	1.9	4.3	
<b>Total Hedge Funds Composite</b>	<b>749,633</b>	<b>0.0</b>	<b>0.0</b>	<b>0.0</b>	<b>0.0</b>	<b>2.6</b>	<b>0.1</b>	<b>-21.8</b>	<b>-10.0</b>	<b>-5.4</b>	<b>-1.7</b>	<b>Jun-07</b>
<i>HFRI FOF COMP</i>				0.1	0.6	5.5	8.3	2.1	5.1	3.5	2.3	
<b>Total Real Estate Composite</b>	<b>173,021,933</b>	<b>6.1</b>	<b>7.0</b>	<b>0.0</b>	<b>0.3</b>	<b>-2.8</b>	<b>-7.4</b>	<b>0.4</b>	<b>2.1</b>	<b>6.1</b>	<b>7.0</b>	<b>Aug-00</b>
<i>NCREIF ODCE Net</i>				0.0	0.0	-3.2	-10.0	1.0	2.3	5.5	6.1	
<b>Total Private Equity Composite</b>	<b>259,957,832</b>	<b>9.1</b>	<b>7.0</b>	<b>0.0</b>	<b>0.0</b>	<b>5.3</b>	<b>9.0</b>	<b>12.3</b>	<b>18.0</b>	<b>13.9</b>	<b>13.2</b>	<b>Aug-12</b>
<i>CJA US All PE (1 Qtr Lag)</i>				0.0	0.0	4.8	8.1	11.5	15.0	13.4	13.8	
<b>Cash Account</b>	<b>43,728,025</b>	<b>1.5</b>	<b>0.0</b>	<b>0.4</b>	<b>0.9</b>	<b>3.3</b>	<b>5.2</b>	<b>3.5</b>	<b>2.6</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.

Total Real Estate Composite and Total Private Equity Composite are preliminary as of August 31, 2024.



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