



MUNICIPAL POLICE

EMPLOYEES' RETIREMENT SYSTEM

MONTHLY PERFORMANCE REPORT

**LOUISIANA MUNICIPAL POLICE
EMPLOYEES' RETIREMENT SYSTEM**

OCTOBER 31, 2024

DAVID BARNES, CFA, CAIA



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
Total Fund Composite	2,834,376,295	100.0	100.0	-2.0	3.6	8.7	19.6	2.7	7.1	6.2	5.5	Mar-98
<i>Total Fund Policy Index</i>				-2.2	3.6	8.5	19.8	2.5	6.5	6.4		
<i>Total Fund Allocation Index</i>				-2.1	3.6	8.2	18.8	2.0	6.2	6.0		
Total Equity Composite	1,422,179,031	50.2	51.0	-2.6	4.4	13.8	31.2	4.2	10.4	8.3	6.1	Mar-98
<i>MSCI AC World Index (Net)</i>				-2.2	4.2	16.0	32.8	5.5	11.1	9.1	6.6	
Total Domestic Equity Composite	865,371,284	30.5	30.5	-1.0	6.1	17.0	35.6	6.6	13.4	11.3	7.8	Mar-98
<i>Russell 3000 Index</i>				-0.7	5.4	19.7	37.9	7.6	14.6	12.4	8.5	
Total Large Cap Equity Composite	733,967,529	25.9	25.5	-0.9	5.6	19.6	36.2	8.2	14.9	12.6	8.2	Apr-98
<i>S&P 500 Index</i>				-0.9	4.9	21.0	38.0	9.1	15.3	13.0	8.4	
Total Small Cap Equity Composite	131,403,756	4.6	5.0	-1.4	7.1	9.8	33.1	2.8	9.6	8.4	3.7	Apr-98
<i>Russell 2000 Index</i>				-1.4	7.7	9.6	34.1	0.0	8.5	7.9	7.3	
Total International Equity Composite	283,510,153	10.0	10.5	-5.1	1.2	6.1	22.5	0.2	7.0	5.6	4.6	Mar-98
<i>MSCI EAFE (Net)</i>				-5.4	1.4	6.8	23.0	2.7	6.2	5.3	4.7	
International Small Cap Equity	77,074,900	2.7	3.0	-6.2							-6.2	Oct-24
<i>MSCI EAFE Small Cap (Net)</i>				-6.3							-6.3	
Total Emerging Markets Equities Composite	196,222,694	6.9	7.0	-4.2	2.7	14.7	29.1	2.1	6.3	4.0	4.1	Apr-14
<i>MSCI Emerging Markets (Net)</i>				-4.4	3.9	11.7	25.3	-1.4	3.9	3.4	3.6	
Total Fixed Income Composite	949,588,638	33.5	35.0	-2.2	3.4	3.5	12.2	0.0	1.3	2.4	4.9	Mar-98
<i>Total Fixed Income Policy Index</i>				-2.6	2.9	2.1	10.5	-1.3	0.2	1.8	4.3	
Total Hedge Funds Composite	742,496	0.0	0.0	0.0	-1.0	5.4	8.7	-20.3	-9.4	-4.9	-1.5	Jun-07
<i>HFRI FOF COMP</i>				0.4	2.5	7.4	12.0	2.2	5.4	3.8	2.4	
Total Real Estate Composite	156,831,666	5.5	7.0	0.4	0.1	-2.9	-5.8	-0.9	1.9	5.8	6.9	Aug-00
<i>NCREIF ODCE Net</i>				0.0	0.0	-3.2	-8.0	-1.0	2.1	5.2	6.0	
Total Private Equity Composite	265,390,702	9.4	7.0	0.0	2.5	7.9	7.5	8.8	17.7	13.8	13.2	Aug-12
<i>CJA US All PE (1 Qtr Lag)</i>				0.0	1.7	6.7	7.5	7.7	14.6	13.0	13.8	
Cash Account	39,643,763	1.4	0.0	0.4	1.7	4.0	4.9	3.7	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

