



MUNICIPAL POLICE EMPLOYEES' RETIREMENT SYSTEM

MONTHLY PERFORMANCE REPORT

**LOUISIANA MUNICIPAL POLICE
EMPLOYEES' RETIREMENT SYSTEM**

FEBRUARY 28, 2025

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TOTAL FUND PERFORMANCE DETAIL

	Allocation			Performance (%)								
	Market Value (\$)	% of Portfolio	Policy (%)	1 Mo (%)	YTD (%)	FYTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	10 Yrs (%)	Inception (%)	Inception Date
Total Fund Composite	2,859,099,233	100.0	100.0	0.1	2.1	6.2	9.6	4.7	7.7	6.2	5.5	Mar-98
<i>Total Fund Policy Index</i>				0.3	2.2	6.3	9.6	4.8	7.3	6.4		
<i>Total Fund Allocation Index</i>				0.3	2.2	6.1	9.4	4.2	6.9	6.0		
Total Equity Composite	1,462,628,264	51.2	51.0	-0.7	2.4	7.4	12.5	7.5	11.7	8.2	6.1	Mar-98
<i>MSCI AC World Index (Net)</i>				-0.6	2.7	8.4	15.1	9.1	12.8	9.1	6.7	
Total Domestic Equity Composite	899,053,547	31.4	30.5	-1.5	1.5	10.3	15.8	10.0	14.8	11.1	7.8	Mar-98
<i>Russell 3000 Index</i>				-1.9	1.2	10.3	17.5	11.6	16.1	12.4	8.6	
Total Large Cap Equity Composite	768,112,628	26.9	25.5	-0.9	2.3	10.5	17.7	11.5	16.2	12.4	8.3	Apr-98
<i>S&P 500 Index</i>				-1.3	1.4	10.0	18.4	12.6	16.9	13.0	8.4	
Total Small Cap Equity Composite	130,940,919	4.6	5.0	-4.6	-2.4	6.7	7.6	5.3	10.9	7.8	3.6	Apr-98
<i>Russell 2000 Index</i>				-5.3	-2.9	6.5	6.7	3.3	9.4	7.2	7.2	
Total International Equity Composite	290,897,721	10.2	10.5	0.9	5.6	3.8	6.3	4.6	8.5	5.5	4.6	Mar-98
<i>MSCI EAFE (Net)</i>				1.9	7.3	5.8	8.8	6.4	8.7	5.3	4.8	
International Small Cap Equity	77,722,368	2.7	3.0	-0.3	3.1						-5.4	Oct-24
<i>MSCI EAFE Small Cap (Net)</i>				-0.3	3.1						-5.5	
Total Emerging Markets Equities Composite	194,954,627	6.8	7.0	0.4	1.8	2.0	10.6	3.1	6.9	4.2	3.9	Apr-14
<i>MSCI Emerging Markets (Net)</i>				0.5	2.3	2.3	10.1	0.5	4.3	3.5	3.4	
Total Fixed Income Composite	971,180,448	34.0	35.0	1.5	2.4	5.7	6.8	1.7	1.3	2.6	4.9	Mar-98
<i>Total Fixed Income Policy Index</i>				1.8	2.6	4.8	5.6	0.5	0.1	2.0	4.3	
Total Hedge Funds Composite	699,455	0.0	0.0	0.0	0.0	-6.7	-3.1	-21.7	-10.7	-5.7	-1.8	Jun-07
<i>HFRI FOF COMP</i>				-0.1	1.2	5.3	7.7	4.6	5.7	3.7	2.5	
Total Real Estate Composite	113,122,843	4.0	7.0	-0.1	0.4	0.9	-1.3	-4.3	1.8	5.5	6.9	Aug-00
<i>NCREIF ODCE Net</i>				0.0	0.0	1.0	-2.3	-3.1	2.0	4.9	6.0	
Total Private Equity Composite	265,309,481	9.3	7.0	0.0	0.0	5.9	11.5	7.7	17.3	14.1	13.2	Aug-12
<i>CJA US All PE (1 Qtr Lag)</i>				0.0	0.0	4.5	9.6	6.7	15.0	13.2	13.6	
Cash Account	46,158,742	1.6	0.0	0.3	0.7	3.2	4.7	4.2	2.8	2.2	3.7	Mar-98

Total Fund Policy Index is 25.5% S&P 500, 5% R2000, 10.5% MSCI EAFE, 7% MSCI EM, 26.5% Bloomberg Agg, 2% Bloomberg HY, 2% CS Leverage Loan, 4.5% JPM GBI EM Diversified, 4% NCREIF ODCE, 7% Cambridge PE, 3% Cambridge Infrastructure, 3% MSCI EAFE Small Cap.

Performance returns are reported net of fees.

Fiscal year ends 06/30.

Real Assets - Infrastructure accounts for 3% of the policy index and will be reflected as a line item upon the first capital call.



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Source of private fund performance benchmark data: Cambridge Associates, via Refinitiv