



MUNICIPAL POLICE EMPLOYEES' RETIREMENT SYSTEM

MONTHLY PERFORMANCE REPORT

**LOUISIANA MUNICIPAL POLICE
EMPLOYEES' RETIREMENT SYSTEM**

AUGUST 31, 2025

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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
Total Fund Composite	3,094,910,434	100.0	100.0	2.0	2.5	9.5	9.8	9.9	7.6	7.4	5.7	Mar-98
Total Fund Policy Index				2.0	2.6	10.1	10.3	10.2	7.4	7.6		
Total Fund Allocation Index				2.0	2.6	9.9	9.8	9.3	6.9	7.3		
Total Equity Composite	1,622,730,544	52.4	51.0	2.8	3.8	13.6	13.5	16.0	11.2	10.2	6.4	Mar-98
MSCI AC World Index (Net)				2.5	3.9	14.3	15.8	17.7	12.0	11.1	7.0	
Total Domestic Equity Composite	973,683,797	31.5	30.5	2.9	4.8	10.0	13.3	16.2	13.4	12.6	8.0	Mar-98
Russell 3000 Index				2.3	4.6	10.6	15.8	18.8	14.1	14.0	8.8	
Total Large Cap Equity Composite	830,697,979	26.8	25.5	2.3	4.2	10.6	14.3	17.8	13.9	13.9	8.4	Apr-98
S&P 500 Index				2.0	4.3	10.8	15.9	19.5	14.7	14.6	8.6	
Total Small Cap Equity Composite	142,985,818	4.6	5.0	6.7	8.1	6.6	8.0	11.6	12.0	9.4	3.9	Apr-98
Russell 2000 Index				7.1	9.0	7.1	8.2	10.3	10.1	8.9	7.4	
Total International Equity Composite	330,263,065	10.7	10.5	3.1	1.9	19.7	11.6	15.4	8.4	7.5	5.0	Mar-98
MSCI EAFE (Net)				4.3	2.8	22.8	13.9	17.0	10.2	7.4	5.2	
International Small Cap Equity	95,362,795	3.1	3.0	4.6	4.5	26.5					16.0	Oct-24
MSCI EAFE Small Cap (Net)				4.6	4.5	26.4					15.8	
Total Emerging Markets Equities Composite	223,420,887	7.2	7.0	1.1	2.4	16.6	14.8	14.0	8.1	7.6	5.0	Apr-14
MSCI Emerging Markets (Net)				1.3	3.3	19.0	16.8	10.8	5.2	6.9	4.6	
Total Fixed Income Composite	1,013,497,905	32.7	35.0	1.5	1.3	6.9	6.1	5.8	1.6	3.3	4.9	Mar-98
Total Fixed Income Policy Index				1.3	1.1	6.4	4.6	4.5	0.3	2.6	4.3	
Total Hedge Funds Composite	573,306	0.0	0.0	0.0	0.3	4.0	13.6	-15.8	-6.9	-3.6	-0.7	Jun-07
HFRI FOF COMP				1.7	2.6	5.5	8.8	6.9	5.8	4.3	2.7	
Total Real Estate Composite	111,645,415	3.6	4.0	0.6	0.8	-0.2	0.1	-6.3	1.8	4.6	6.7	Aug-00
NCREIF ODCE Net				0.0	0.0	1.7	2.7	-6.2	2.5	4.4	5.9	
Total Private Equity Composite	281,976,319	9.1	7.0	0.0	0.0	2.9	9.0	6.0	17.8	14.2	12.9	Aug-12
CJA US All PE (1 Qtr Lag)				0.0	0.0	3.5	8.2	5.7	17.4	13.2	13.4	
Total Private Real Assets	1,750,000	0.1	3.0	0.0	0.0						0.0	Jun-25
Cash Account	62,736,945	2.0	0.0	0.4	0.7	2.8	4.5	4.8	3.1	2.4	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.

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