



MUNICIPAL POLICE EMPLOYEES' RETIREMENT SYSTEM

MONTHLY PERFORMANCE REPORT

**LOUISIANA MUNICIPAL POLICE
EMPLOYEES' RETIREMENT SYSTEM**

OCTOBER 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	3,198,456,738	100.0	100.0	1.0	5.9	13.2	13.8	12.5	8.9	7.5	5.8	Mar-98
Total Fund Policy Index				1.3	6.5	14.3	14.9	13.1	8.6	7.7		
Total Fund Allocation Index				1.2	6.4	14.0	14.2	12.1	8.1	7.4		
Total Equity Composite	1,702,702,249	53.2	51.0	1.6	8.9	19.2	19.7	19.4	13.2	10.3	6.6	Mar-98
MSCI AC World Index (Net)				2.2	10.0	21.1	22.6	21.6	14.6	11.3	7.1	
Total Domestic Equity Composite	1,019,075,181	31.9	30.5	1.7	9.7	15.1	17.8	18.2	15.7	12.6	8.1	Mar-98
Russell 3000 Index				2.1	10.5	16.8	20.8	21.8	16.7	14.1	9.0	
Total Large Cap Equity Composite	873,276,700	27.3	25.5	1.9	9.5	16.3	19.0	20.2	16.5	13.9	8.6	Apr-98
S&P 500 Index				2.3	10.7	17.5	21.5	22.7	17.6	14.6	8.8	
Total Small Cap Equity Composite	145,798,481	4.6	5.0	0.1	10.3	8.8	11.0	12.1	12.8	9.2	3.9	Apr-98
Russell 2000 Index				1.8	14.4	12.4	14.4	11.9	11.5	9.4	7.6	
Total International Equity Composite	340,911,466	10.7	10.5	0.8	5.2	23.6	20.2	18.4	10.1	7.7	5.1	Mar-98
MSCI EAFE (Net)				1.2	6.0	26.6	23.0	20.1	12.3	7.5	5.3	
International Small Cap Equity	96,082,927	3.0	3.0	-0.9	5.3	27.5	24.7				15.5	Oct-24
MSCI EAFE Small Cap (Net)				-0.8	5.3	27.3	24.5				15.3	
Total Emerging Markets Equities Composite	246,632,675	7.7	7.0	3.8	13.1	28.8	25.7	24.0	10.1	8.4	5.8	Apr-14
MSCI Emerging Markets (Net)				4.2	15.3	32.9	27.9	21.1	7.5	7.7	5.5	
Total Fixed Income Composite	1,026,526,460	32.1	35.0	0.3	2.6	8.2	8.1	7.8	2.0	3.4	5.0	Mar-98
Total Fixed Income Policy Index				0.6	2.7	8.2	7.4	7.0	0.8	2.7	4.4	
Total Hedge Funds Composite	585,476	0.0	0.0	0.0	2.4	6.2	20.4	-15.2	-6.1	-3.3	-0.6	Jun-07
HFRI FOF COMP				1.2	5.5	8.5	10.5	8.3	6.4	4.7	2.8	
Total Real Estate Composite	111,811,046	3.5	4.0	0.3	0.9	-0.1	0.4	-6.2	2.0	4.4	6.7	Aug-00
NCREIF ODCE Net				0.0	0.5	2.2	3.2	-6.1	2.6	4.1	5.9	
Total Private Equity Composite	295,236,307	9.2	7.0	0.0	3.6	6.6	10.1	8.3	17.7	14.4	13.0	Aug-12
CJA US All PE (1 Qtr Lag)				0.0	2.7	6.2	9.1	7.9	15.9	13.1	13.4	
Total Private Real Assets	1,750,000	0.1	3.0	0.0	0.0						0.0	Jun-25
Cash Account	59,845,200	1.9	0.0	0.3	1.4	3.5	4.3	4.9	3.2	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