



MUNICIPAL POLICE

EMPLOYEES' RETIREMENT SYSTEM

MONTHLY PERFORMANCE REPORT

**LOUISIANA MUNICIPAL POLICE
EMPLOYEES' RETIREMENT SYSTEM**

FEBRUARY 28, 2026

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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	3,372,118,141	100.0	100.0	1.6	4.1	12.0	17.3	12.6	7.4	8.8	5.9	Mar-98
<i>Total Fund Policy Index</i>				1.3	3.5	11.6	17.2	12.6	7.1	8.8		
<i>Total Fund Allocation Index</i>				1.6	4.0	12.0	17.4	12.0	6.7	8.6		
Total Equity Composite	1,843,935,440	54.7	51.0	2.1	6.6	17.9	26.0	19.0	10.4	12.3	6.8	Mar-98
<i>MSCI AC World Index (Net)</i>				1.3	4.3	15.9	24.2	20.7	11.7	13.0	7.2	
Total Domestic Equity Composite	1,055,593,655	31.3	30.5	0.1	2.5	13.6	17.4	18.1	11.5	13.9	8.1	Mar-98
<i>Russell 3000 Index</i>				-0.5	1.1	12.0	17.0	20.9	12.8	15.1	8.9	
Total Large Cap Equity Composite	900,632,552	26.7	25.5	0.0	2.1	13.0	17.3	20.2	13.6	15.0	8.6	Apr-98
<i>S&P 500 Index</i>				-0.8	0.7	11.7	17.0	21.8	14.2	15.5	8.7	
Total Small Cap Equity Composite	154,961,104	4.6	5.0	0.8	4.7	17.3	18.4	12.4	6.3	11.0	4.1	Apr-98
<i>Russell 2000 Index</i>				0.8	6.2	22.0	23.3	13.1	5.0	11.3	7.7	
Total International Equity Composite	389,463,741	11.5	10.5	4.3	10.4	20.2	33.9	17.7	9.1	10.4	5.5	Mar-98
<i>MSCI EAFE (Net)</i>				4.6	10.1	20.9	34.6	18.8	10.8	10.3	5.7	
International Small Cap Equity	110,151,106	3.3	3.0	4.8	10.8	20.6	41.6				22.9	Oct-24
<i>MSCI EAFE Small Cap (Net)</i>				4.8	10.9	20.9	41.7				22.9	
Total Emerging Markets Equities Composite	288,726,938	8.6	7.0	6.0	16.3	31.6	47.2	24.1	8.9	11.5	7.0	Apr-14
<i>MSCI Emerging Markets (Net)</i>				5.5	14.8	33.1	50.0	21.5	6.3	10.7	6.6	
Total Fixed Income Composite	1,060,295,133	31.4	35.0	1.3	1.9	6.1	9.3	7.4	2.4	3.9	5.0	Mar-98
<i>Total Fixed Income Policy Index</i>				1.4	1.9	5.6	8.3	6.3	1.2	3.1	4.4	
Total Hedge Funds Composite	630,929	0.0	0.0	0.2	0.2	2.2	3.5	11.7	-9.3	-2.6	-0.6	Jun-07
<i>HFRI FOF COMP</i>				1.1	3.0	10.6	12.8	9.1	5.3	5.6	3.0	
Total Real Estate Composite	113,415,925	3.4	4.0	0.4	0.7	2.4	1.0	-3.8	1.9	4.2	6.6	Aug-00
<i>NCREIF ODCE Net</i>				0.0	0.0	1.2	2.9	-4.3	2.5	3.9	5.8	
Total Private Equity Composite	298,742,294	8.9	7.0	0.0	0.0	5.8	8.9	9.5	15.7	14.5	12.8	Aug-12
<i>CJA US All PE (1 Qtr Lag)</i>				0.0	0.0	5.0	8.6	8.5	14.1	13.5	13.3	
Total Private Real Assets	4,149,408	0.1	3.0	0.0	0.0	95.3					95.3	Jun-25
Cash Account	50,949,013	1.5	0.0	0.3	0.6	2.6	4.1	4.7	3.4	2.5	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