



MUNICIPAL POLICE EMPLOYEES' RETIREMENT SYSTEM

MONTHLY PERFORMANCE REPORT

**LOUISIANA MUNICIPAL POLICE
EMPLOYEES' RETIREMENT SYSTEM**

MARCH 31, 2026

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TOTAL FUND PERFORMANCE DETAIL

	Allocation			Performance (%)									Inception Date
	Market Value (\$)	% of Portfolio	Policy (%)	1 Mo (%)	3 Mo (%)	FYTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	10 Yrs (%)	Inception (%)		
Total Fund Composite	3,203,811,996	100.0	100.0	-4.9	-1.0	6.5	13.3	10.3	6.0	7.7	5.7	Mar-98	
<i>Total Fund Policy Index</i>				-4.3	-1.0	6.7	13.8	10.3	5.8	7.8			
<i>Total Fund Allocation Index</i>				-4.7	-0.9	6.8	13.3	9.8	5.4	7.5			
Total Equity Composite	1,704,581,608	53.2	51.0	-7.6	-1.5	9.0	20.4	15.4	8.3	10.6	6.5	Mar-98	
<i>MSCI AC World Index (Net)</i>				-7.2	-3.2	7.6	20.0	16.6	9.5	11.3	6.9		
Total Domestic Equity Composite	1,003,592,992	31.3	30.5	-4.9	-2.5	8.0	17.7	16.1	9.6	12.6	7.9	Mar-98	
<i>Russell 3000 Index</i>				-5.0	-4.0	6.4	18.1	17.9	10.9	13.7	8.7		
Total Large Cap Equity Composite	856,145,465	26.7	25.5	-4.9	-2.9	7.4	17.3	17.2	11.5	13.7	8.4	Apr-98	
<i>S&P 500 Index</i>				-5.0	-4.3	6.2	17.8	18.3	12.1	14.2	8.5		
Total Small Cap Equity Composite	147,447,527	4.6	5.0	-4.8	-0.4	11.6	20.0	12.5	5.0	9.6	3.9	Apr-98	
<i>Russell 2000 Index</i>				-5.0	0.9	15.9	25.7	13.0	3.8	9.9	7.5		
Total International Equity Composite	351,067,867	11.0	10.5	-9.9	-0.5	8.3	21.5	12.7	6.6	8.5	5.1	Mar-98	
<i>MSCI EAFE (Net)</i>				-10.3	-1.2	8.5	21.3	13.6	7.9	8.4	5.3		
International Small Cap Equity	99,044,238	3.1	3.0	-10.1	-0.4	8.5	26.5				13.2	Oct-24	
<i>MSCI EAFE Small Cap (Net)</i>				-10.9	-1.3	7.7	25.5				12.5		
Total Emerging Markets Equities Composite	250,876,510	7.8	7.0	-13.2	1.0	14.3	28.0	17.0	5.9	8.5	5.7	Apr-14	
<i>MSCI Emerging Markets (Net)</i>				-13.1	-0.2	15.7	29.6	14.8	3.7	7.8	5.4		
Total Fixed Income Composite	1,034,212,324	32.3	35.0	-2.5	-0.6	3.5	6.5	5.7	2.1	3.4	4.9	Mar-98	
<i>Total Fixed Income Policy Index</i>				-2.2	-0.4	3.2	5.7	4.6	1.0	2.6	4.3		
Total Hedge Funds Composite	633,362	0.0	0.0	0.0	8.6	10.8	10.6	14.4	-8.0	-1.9	-0.2	Jun-07	
<i>HFRI FOF COMP</i>				-2.3	0.6	8.1	11.5	8.5	4.9	5.3	2.9		
Total Real Estate Composite	113,776,020	3.6	4.0	0.3	1.0	2.7	3.3	-2.9	1.7	4.1	6.6	Aug-00	
<i>NCREIF ODCE Net</i>				1.0	1.0	2.3	3.1	-2.8	2.3	3.8	5.9		
Total Private Equity Composite	308,893,902	9.6	7.0	-0.1	-0.1	5.7	7.0	8.5	12.5	14.2	12.8	Aug-12	
<i>CJA US All PE (1 Qtr Lag)</i>				2.1	2.1	7.2	8.5	8.8	12.1	13.7	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	37,565,372	1.2	0.0	0.3	0.9	3.0	4.0	4.6	3.4	2.6	3.7	Mar-98	

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