



MUNICIPAL POLICE
EMPLOYEES' RETIREMENT SYSTEM

MONTHLY PERFORMANCE REPORT

**LOUISIANA MUNICIPAL POLICE
EMPLOYEES' RETIREMENT SYSTEM**

JUNE 30, 2026

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PROPRIETARY & CONFIDENTIAL

TOTAL FUND PERFORMANCE DETAIL

	Allocation			Performance (%)								
	Market Value (\$)	% of Portfolio	Policy (%)	1 Mo (%)	3 Mo (%)	YTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	10 Yrs (%)	Inception (%)	Inception Date
Total Fund Composite	3,503,954,097	100.0	100.0	0.2	9.1	8.0	16.2	12.5	6.7	8.5	6.0	Mar-98
Total Fund Policy Index				-0.1	8.5	7.4	15.7	12.4	6.6	8.5		
Total Fund Allocation Index				0.1	9.0	8.0	16.4	12.2	6.2	8.2		
Total Equity Composite	1,842,769,001	52.6	51.0	0.1	16.2	14.4	26.6	19.3	10.0	12.2	7.0	Mar-98
MSCI AC World Index (Net)				-0.8	14.9	11.2	23.7	19.7	11.0	12.8	7.4	
Total Domestic Equity Composite	1,100,718,805	31.4	30.5	0.6	15.8	12.9	25.1	19.3	11.4	14.1	8.4	Mar-98
Russell 3000 Index				-0.3	15.4	10.9	22.8	20.4	12.3	15.1	9.2	
Total Large Cap Equity Composite	884,727,517	25.2	25.5	-0.3	14.8	11.5	23.3	19.9	12.8	15.1	8.8	Apr-98
S&P 500 Index				-1.0	15.2	10.2	22.3	20.6	13.4	15.5	9.0	
Total Small Cap Equity Composite	215,991,288	6.2	5.0	4.4	20.4	20.0	34.4	17.4	8.1	11.7	4.6	Apr-98
Russell 2000 Index				3.7	21.5	22.6	40.8	18.6	7.0	11.6	8.2	
Total International Equity Composite	395,221,803	11.3	10.5	0.6	12.6	12.0	22.0	16.1	7.6	9.9	5.5	Mar-98
MSCI EAFE (Net)				0.1	10.8	9.4	20.2	16.4	9.0	9.7	5.7	
International Small Cap Equity	107,115,997	3.1	3.0	-3.7	8.1	7.7	17.3				16.3	Oct-24
MSCI EAFE Small Cap (Net)				-3.7	9.0	7.6	17.4				16.2	
Total Emerging Markets Equities Composite	239,712,396	6.8	7.0	-0.8	26.6	27.8	44.6	25.5	9.7	11.0	7.7	Apr-14
MSCI Emerging Markets (Net)				-1.4	24.1	23.8	43.5	23.0	7.2	10.1	7.1	
Total Fixed Income Composite	1,200,937,545	34.3	35.0	0.2	1.6	0.9	5.1	6.2	2.0	3.2	4.9	Mar-98
Total Fixed Income Policy Index				0.2	1.3	0.9	4.6	5.0	0.9	2.4	4.3	
Total Hedge Funds Composite	464,017	0.0	0.0	0.0	0.0	8.6	10.8	12.0	-8.9	-2.1	-0.2	Jun-07
HFRI FOF COMP				1.1	7.6	8.3	16.4	10.6	5.8	6.0	3.3	
Total Real Estate Composite	115,286,318	3.3	4.0	0.7	1.3	2.4	4.1	-1.8	1.3	4.1	6.6	Aug-00
NCREIF ODCE Net				0.0	0.0	1.0	2.3	-1.9	1.6	3.6	5.8	
Total Private Equity Composite	324,634,411	9.3	7.0	0.0	0.0	-0.1	5.7	7.9	10.3	13.9	12.5	Aug-12
MSCI US All PE (1 Qtr Lag)				0.8	0.8	2.9	8.1	8.1	10.2	13.7	13.2	
Total Private Real Assets	7,200,570	0.2	3.0	0.0	0.0	0.0	95.3				85.5	Jun-25
Cash Account	12,662,235	0.4	0.0	0.3	0.9	1.8	3.9	4.6	3.6	2.7	3.7	Mar-98

MSCI private markets benchmarks contain MSCI data from 6/30/26 forward and CJA data prior to that.

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