MUNICIPAL POLICE
EMPLOYEES' RETIREMENT SYSTEM

MONTHLY PERFORMANCE REPORT

LOUISIANA MUNICIPAL POLICE EMPLOYEES' RETIREMENT SYSTEM

JULY 31, 2026

DAVID BARNES, CFA, CAIA

Louisiana Municipal Police Employees' Retirement System

July 31, 2026

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	**3,485,607,650**	**100.0**	**100.0**	**-0.4**	**7.7**	**-0.4**	**15.3**	**11.6**	**6.6**	**8.2**	**6.0**	**Mar-98**
Total Fund Policy Index				*-0.5*	*6.9*	*-0.5*	*14.6*	*11.4*	*6.5*	*8.1*		
Total Fund Allocation Index				*-0.4*	*7.7*	*-0.4*	*15.4*	*11.2*	*6.2*	*7.9*		
Total Equity Composite	**1,836,813,670**	**52.7**	**51.0**	**-0.3**	**14.1**	**-0.3**	**25.0**	**17.6**	**10.0**	**11.7**	**7.0**	**Mar-98**
MSCI AC World Index (Net)				*0.1*	*11.3*	*0.1*	*22.1*	*18.3*	*10.8*	*12.3*	*7.4*	
Total Domestic Equity Composite	**1,103,822,816**	**31.7**	**31.0**	**0.3**	**13.2**	**0.3**	**23.2**	**17.8**	**11.3**	**13.7**	**8.4**	**Mar-98**
Russell 3000 Index				*-0.5*	*10.3*	*-0.5*	*19.6*	*18.8*	*11.8*	*14.6*	*9.1*	
Total Large Cap Equity Composite	**891,388,556**	**25.6**	**25.0**	**0.8**	**12.3**	**0.8**	**21.9**	**18.9**	**12.4**	**14.9**	**8.8**	**Apr-98**
S&P 500 Index				*-0.1*	*10.1*	*-0.1*	*19.6*	*19.3*	*12.9*	*15.1*	*8.9*	
Total Small Cap Equity Composite	**212,434,260**	**6.1**	**6.0**	**-1.6**	**18.0**	**-1.6**	**30.5**	**14.5**	**8.3**	**10.8**	**4.5**	**Apr-98**
Russell 2000 Index				*-3.0*	*18.9*	*-3.0*	*34.2*	*15.1*	*7.1*	*10.6*	*8.0*	
Total International Equity Composite	**393,965,178**	**11.3**	**11.0**	**-0.3**	**11.6**	**-0.3**	**23.0**	**14.8**	**7.2**	**9.4**	**5.5**	**Mar-98**
MSCI EAFE (Net)				*2.0*	*11.6*	*2.0*	*24.3*	*16.0*	*9.3*	*9.3*	*5.7*	
International Small Cap Equity	**109,228,425**	**3.1**	**3.0**	**2.0**	**9.9**	**2.0**	**19.7**				**16.7**	**Oct-24**
MSCI EAFE Small Cap (Net)				*2.0*	*9.7*	*2.0*	*19.8*				*16.6*	
Total Emerging Markets Equities Composite	**229,797,251**	**6.6**	**6.0**	**-4.0**	**22.6**	**-4.0**	**37.0**	**21.5**	**10.0**	**9.8**	**7.2**	**Apr-14**
MSCI Emerging Markets (Net)				*-3.1*	*20.0*	*-3.1*	*36.4*	*19.3*	*8.0*	*9.2*	*6.8*	
Total Fixed Income Composite	**1,190,704,499**	**34.2**	**35.0**	**-0.8**	**0.1**	**-0.8**	**4.5**	**5.6**	**1.7**	**3.0**	**4.9**	**Mar-98**
Total Fixed Income Policy Index				*-1.0*	*-0.1*	*-1.0*	*3.8*	*4.5*	*0.5*	*2.2*	*4.3*	
Total Hedge Funds Composite	**388,068**	**0.0**	**0.0**	**0.0**	**10.3**	**0.0**	**4.9**	**9.0**	**-8.8**	**-2.1**	**-0.1**	**Jun-07**
HFRI FOF COMP				*-1.7*	*6.6*	*-1.7*	*13.7*	*9.7*	*5.6*	*5.7*	*3.2*	
Total Real Estate Composite	**114,454,472**	**3.3**	**4.0**	**0.0**	**1.6**	**0.0**	**3.1**	**-2.0**	**1.1**	**3.9**	**6.6**	**Aug-00**
NCREIF ODCE Net 1 Qtr. Lag				*0.0*	*1.7*	*0.0*	*3.1*	*-2.8*	*2.3*	*3.8*	*5.9*	
Total Private Equity Composite	**322,673,769**	**9.3**	**7.0**	**0.0**	**2.0**	**0.0**	**8.0**	**8.6**	**10.8**	**14.1**	**12.6**	**Aug-12**
MSCI US All PE (1 Qtr Lag)				*0.0*	*2.9*	*0.0*	*8.1*	*8.1*	*10.2*	*13.7*	*13.1*	
Total Private Real Assets	**7,764,305**	**0.2**	**3.0**	**0.0**	**7.5**	**0.0**	**109.8**				**88.7**	**Jun-25**
Cash Account	**12,808,867**	**0.4**	**0.0**	**0.3**	**2.1**	**0.3**	**3.8**	**4.5**	**3.7**	**2.7**	**3.7**	**Mar-98**

The Total Fund Policy Index is comprised of 25% S&P 500, 6% Russell 2000, 11% MSCI EAFE (Net), 6% MSCI Emerging Markets (Net), 28.5% Bloomberg U.S. Aggregate, 1.5% Bloomberg U.S. Corporate High Yield, 1.5% Credit Suisse Leveraged Loan, 3.5% JPM GBI-EM Global Diversified, 4% NCREIF ODCE Net 1 Qtr. Lag, 7% MSCI U.S. All PE (1 Qtr Lag), 3% MSCI U.S. Infrastructure (1 Qtr Lag), and 3%MSCI EAFE Small Cap (Net). The MSCI U.S. All PE (1 Qtr Lag) Index and MSCI U.S. Infrastructure (1 Qtr Lag) Index contain historical C|A data through 3/31/26 and utilize MSCI data from 6/30/26 forward.

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