



## **MUNICIPAL POLICE EMPLOYEES' RETIREMENT SYSTEM**

# **MONTHLY PERFORMANCE REPORT**

**LOUISIANA MUNICIPAL POLICE  
EMPLOYEES' RETIREMENT SYSTEM**

**AUGUST 31, 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 |
| <b>Total Fund Composite</b>                      | <b>3,534,913,803</b> | <b>100.0</b>   | <b>100.0</b> | <b>1.6</b>      | <b>9.4</b>  | <b>1.1</b>  | <b>14.9</b>  | <b>12.9</b> | <b>6.6</b>  | <b>8.3</b>  | <b>6.0</b>    | <b>Mar-98</b>  |
| Total Fund Policy Index                          |                      |                |              | 1.4             | 8.5         | 1.0         | 14.0         | 12.7        | 6.5         | 8.2         |               |                |
| Total Fund Allocation Index                      |                      |                |              | 1.5             | 9.3         | 1.1         | 14.7         | 12.5        | 6.2         | 8.0         |               |                |
| <b>Total Equity Composite</b>                    | <b>1,883,736,330</b> | <b>53.3</b>    | <b>51.0</b>  | <b>2.5</b>      | <b>17.0</b> | <b>2.2</b>  | <b>24.7</b>  | <b>19.9</b> | <b>9.9</b>  | <b>11.9</b> | <b>7.0</b>    | <b>Mar-98</b>  |
| MSCI AC World Index (Net)                        |                      |                |              | 2.7             | 14.3        | 2.7         | 22.3         | 20.5        | 10.9        | 12.6        | 7.5           |                |
| <b>Total Domestic Equity Composite</b>           | <b>1,128,815,137</b> | <b>31.9</b>    | <b>31.0</b>  | <b>2.3</b>      | <b>15.8</b> | <b>2.6</b>  | <b>22.4</b>  | <b>19.7</b> | <b>11.2</b> | <b>13.9</b> | <b>8.5</b>    | <b>Mar-98</b>  |
| Russell 3000 Index                               |                      |                |              | 2.7             | 13.4        | 2.3         | 20.1         | 20.6        | 11.8        | 14.8        | 9.2           |                |
| <b>Total Large Cap Equity Composite</b>          | <b>914,307,199</b>   | <b>25.9</b>    | <b>25.0</b>  | <b>2.6</b>      | <b>15.2</b> | <b>3.3</b>  | <b>22.3</b>  | <b>20.6</b> | <b>12.3</b> | <b>15.1</b> | <b>8.9</b>    | <b>Apr-98</b>  |
| S&P 500 Index                                    |                      |                |              | 2.7             | 13.1        | 2.7         | 20.4         | 21.0        | 12.8        | 15.4        | 9.0           |                |
| <b>Total Small Cap Equity Composite</b>          | <b>214,507,938</b>   | <b>6.1</b>     | <b>6.0</b>   | <b>1.0</b>      | <b>19.2</b> | <b>-0.7</b> | <b>23.5</b>  | <b>16.6</b> | <b>8.0</b>  | <b>10.9</b> | <b>4.5</b>    | <b>Apr-98</b>  |
| Russell 2000 Index                               |                      |                |              | 1.0             | 20.0        | -2.1        | 26.5         | 17.5        | 6.8         | 10.6        | 8.0           |                |
| <b>Total International Equity Composite</b>      | <b>402,862,904</b>   | <b>11.4</b>    | <b>11.0</b>  | <b>2.2</b>      | <b>14.1</b> | <b>1.9</b>  | <b>22.0</b>  | <b>17.2</b> | <b>7.1</b>  | <b>9.6</b>  | <b>5.6</b>    | <b>Mar-98</b>  |
| MSCI EAFE (Net)                                  |                      |                |              | 2.0             | 13.8        | 4.0         | 21.6         | 18.3        | 9.4         | 9.5         | 5.8           |                |
| <b>International Small Cap Equity</b>            | <b>113,406,739</b>   | <b>3.2</b>     | <b>3.0</b>   | <b>3.8</b>      | <b>14.1</b> | <b>5.9</b>  | <b>18.8</b>  |             |             |             | <b>18.2</b>   | <b>Oct-24</b>  |
| MSCI EAFE Small Cap (Net)                        |                      |                |              | 3.8             | 13.9        | 5.8         | 18.9         |             |             |             | 18.1          |                |
| <b>Total Emerging Markets Equities Composite</b> | <b>238,651,550</b>   | <b>6.8</b>     | <b>6.0</b>   | <b>3.8</b>      | <b>27.3</b> | <b>-0.4</b> | <b>40.7</b>  | <b>25.0</b> | <b>10.3</b> | <b>10.1</b> | <b>7.5</b>    | <b>Apr-14</b>  |
| MSCI Emerging Markets (Net)                      |                      |                |              | 3.4             | 24.1        | 0.2         | 39.2         | 23.2        | 8.2         | 9.3         | 7.0           |                |
| <b>Total Fixed Income Composite</b>              | <b>1,198,141,175</b> | <b>33.9</b>    | <b>35.0</b>  | <b>0.6</b>      | <b>0.7</b>  | <b>-0.2</b> | <b>3.5</b>   | <b>6.1</b>  | <b>1.8</b>  | <b>3.0</b>  | <b>4.9</b>    | <b>Mar-98</b>  |
| Total Fixed Income Policy Index                  |                      |                |              | 0.5             | 0.3         | -0.5        | 2.9          | 5.0         | 0.6         | 2.2         | 4.3           |                |
| <b>Total Hedge Funds Composite</b>               | <b>406,831</b>       | <b>0.0</b>     | <b>0.0</b>   | <b>0.0</b>      | <b>14.9</b> | <b>4.2</b>  | <b>14.4</b>  | <b>10.9</b> | <b>-8.2</b> | <b>-1.8</b> | <b>0.1</b>    | <b>Jun-07</b>  |
| HFRI FOF COMP                                    |                      |                |              | 0.6             | 6.8         | -1.6        | 12.2         | 9.8         | 5.4         | 5.6         | 3.2           |                |
| <b>Total Real Estate Composite</b>               | <b>115,459,146</b>   | <b>3.3</b>     | <b>4.0</b>   | <b>0.6</b>      | <b>2.5</b>  | <b>0.9</b>  | <b>3.4</b>   | <b>-1.4</b> | <b>0.9</b>  | <b>4.0</b>  | <b>6.6</b>    | <b>Aug-00</b>  |
| NCREIF ODCE Net 1 Qtr. Lag                       |                      |                |              | 0.0             | 1.7         | 0.0         | 3.1          | -2.8        | 2.3         | 3.8         | 5.9           |                |
| <b>Total Private Equity Composite</b>            | <b>322,673,769</b>   | <b>9.1</b>     | <b>7.0</b>   | <b>0.0</b>      | <b>2.0</b>  | <b>0.0</b>  | <b>8.0</b>   | <b>8.6</b>  | <b>10.8</b> | <b>14.1</b> | <b>12.5</b>   | <b>Aug-12</b>  |
| MSCI US All PE (1 Qtr Lag)                       |                      |                |              | 0.0             | 2.9         | 0.0         | 8.1          | 8.1         | 10.2        | 13.7        | 13.0          |                |
| <b>Total Private Real Assets</b>                 | <b>7,764,305</b>     | <b>0.2</b>     | <b>3.0</b>   | <b>0.0</b>      | <b>7.5</b>  | <b>0.0</b>  | <b>109.8</b> |             |             |             | <b>80.9</b>   | <b>Jun-25</b>  |
| <b>Cash Account</b>                              | <b>6,732,248</b>     | <b>0.2</b>     | <b>0.0</b>   | <b>0.3</b>      | <b>2.4</b>  | <b>0.6</b>  | <b>3.7</b>   | <b>4.5</b>  | <b>3.7</b>  | <b>2.7</b>  | <b>3.7</b>    | <b>Mar-98</b>  |

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 CJA data through 3/31/26 and utilize MSCI data from 6/30/26 forward.

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