



MUNICIPAL POLICE EMPLOYEES' RETIREMENT SYSTEM

MONTHLY PERFORMANCE REPORT

**LOUISIANA MUNICIPAL POLICE
EMPLOYEES' RETIREMENT SYSTEM**

SEPTEMBER 30, 2026

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TOTAL FUND PERFORMANCE DETAIL

	Allocation			Performance (%)									
	Market Value (\$)	% of Portfolio	Policy (%)	1 Mo (%)	3 Mo (%)	FYTD (%)	YTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	10 Yrs (%)	Inception (%)	Inception Date
Total Fund Composite	3,472,254,558	100.0	100.0	-1.6	-0.5	-0.5	7.7	10.4	13.3	6.6	8.0	5.9	Mar-98
Total Fund Policy Index				-1.4	-0.5	-0.5	6.8	9.4	13.3	6.5	8.0		
Total Fund Allocation Index				-1.7	-0.6	-0.6	7.3	10.0	12.9	6.1	7.7		
Total Equity Composite	1,825,609,655	52.6	51.0	-1.5	0.7	0.7	15.2	18.9	20.9	10.5	11.7	6.9	Mar-98
MSCI AC World Index (Net)				-1.1	1.6	1.6	13.0	16.8	21.7	11.6	12.4	7.4	
Total Domestic Equity Composite	1,080,082,883	31.1	31.0	-1.7	0.8	0.8	13.8	16.9	21.0	11.7	13.7	8.4	Mar-98
Russell 3000 Index				-0.8	1.4	1.4	12.4	15.1	22.3	12.6	14.7	9.1	
Total Large Cap Equity Composite	875,996,086	25.2	25.0	-0.9	2.4	2.4	14.1	17.4	22.1	13.2	15.1	8.8	Apr-98
S&P 500 Index				-0.3	2.3	2.3	12.7	15.7	22.9	13.8	15.3	9.0	
Total Small Cap Equity Composite	204,086,797	5.9	6.0	-4.9	-5.5	-5.5	13.4	15.2	16.9	7.6	10.1	4.3	Apr-98
Russell 2000 Index				-5.3	-7.2	-7.2	13.7	16.2	17.7	6.3	9.8	7.8	
Total International Equity Composite	394,008,698	11.3	11.0	-2.2	-0.4	-0.4	11.6	16.5	17.7	7.5	9.2	5.5	Mar-98
MSCI EAFE (Net)				-3.1	0.8	0.8	10.3	15.7	18.4	9.3	9.1	5.6	
International Small Cap Equity	110,316,659	3.2	3.0	-2.7	3.0	3.0	11.0	13.7				15.8	Oct-24
MSCI EAFE Small Cap (Net)				-2.8	2.9	2.9	10.8	13.7				15.7	
Total Emerging Markets Equities Composite	241,201,414	6.9	6.0	1.0	0.6	0.6	28.6	33.6	26.2	11.4	10.0	7.5	Apr-14
MSCI Emerging Markets (Net)				-0.6	-0.4	-0.4	23.4	29.2	24.1	8.9	9.1	6.9	
Total Fixed Income Composite	1,169,983,763	33.7	35.0	-2.3	-2.6	-2.6	-1.7	0.1	6.1	1.5	2.7	4.8	Mar-98
Total Fixed Income Policy Index				-2.4	-3.0	-3.0	-2.1	-0.7	5.0	0.4	1.9	4.2	
Total Hedge Funds Composite	409,846	0.0	0.0	0.0	4.9	4.9	15.7	16.2	11.8	-7.5	-1.6	0.1	Jun-07
HFRI FOF COMP				-0.4	-1.7	-1.7	6.8	10.1	9.9	5.4	5.6	3.1	
Total Real Estate Composite	115,917,143	3.3	4.0	0.4	1.3	1.3	2.9	4.0	-0.4	0.5	3.9	6.6	Aug-00
NCREIF ODCE Net 1 Qtr. Lag				1.3	1.3	1.3	3.1	3.6	-1.4	1.9	3.7	5.9	
Total Private Equity Composite	332,954,110	9.6	7.0	0.0	0.0	0.0	2.0	4.3	7.3	8.2	13.6	12.4	Aug-12
MSCI US All PE (1 Qtr Lag)				2.0	2.0	2.0	3.3	5.7	7.4	7.6	13.3	12.9	
Total Private Real Assets	12,664,305	0.4	3.0	0.0	0.0	0.0	7.5	19.3				74.3	Jun-25
Cash Account	14,715,735	0.4	0.0	0.3	0.9	0.9	2.7	3.7	4.4	3.8	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 CJA data through 3/31/26 and utilize MSCI data from 6/30/26 forward.

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