



MUNICIPAL POLICE EMPLOYEES' RETIREMENT SYSTEM

MONTHLY PERFORMANCE REPORT

LOUISIANA MUNICIPAL POLICE EMPLOYEES' RETIREMENT SYSTEM

October 31, 2026

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PROPRIETARY & CONFIDENTIAL

TOTAL FUND PERFORMANCE DETAIL

	Allocation			Performance (%)								
	Market Value ($)	% of Portfolio	Policy (%)	1 Mo (%)	FYTD (%)	YTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	10 Yrs (%)	Inception (%)	Inception Date
Total Fund Composite	**3,472,060,000**	**100.0**	**100.0**	**-0.1**	**-0.3**	**7.9**	**9.5**	**14.2**	**6.2**	**8.2**	**5.9**	**Mar-98**
Total Fund Policy Index				*-0.1*	*-0.6*	*6.7*	*7.9*	*14.1*	*6.0*	*8.1*		
Total Fund Allocation Index				*-0.1*	*-0.6*	*7.3*	*8.6*	*13.8*	*5.6*	*7.9*		
Total Equity Composite	**1,803,043,634**	**51.9**	**51.0**	**-1.2**	**-0.6**	**13.8**	**15.6**	**22.0**	**9.4**	**11.7**	**6.9**	**Mar-98**
MSCI AC World Index (Net)				*-1.6*	*-0.1*	*11.2*	*12.3*	*22.3*	*10.1*	*12.4*	*7.3*	
Total Domestic Equity Composite	**1,087,035,017**	**31.3**	**31.0**	**0.6**	**1.5**	**14.5**	**15.7**	**22.7**	**10.6**	**14.1**	**8.4**	**Mar-98**
Russell 3000 Index				*-0.6*	*0.8*	*11.7*	*12.0*	*23.1*	*11.0*	*14.9*	*9.1*	
Total Large Cap Equity Composite	**877,893,936**	**25.3**	**25.0**	**0.2**	**2.6**	**14.4**	**15.5**	**23.2**	**11.7**	**15.3**	**8.8**	**Apr-98**
S&P 500 Index				*-0.9*	*1.4*	*11.8*	*12.1*	*23.4*	*12.1*	*15.4*	*8.9*	
Total Small Cap Equity Composite	**209,141,081**	**6.0**	**6.0**	**2.5**	**-3.2**	**16.2**	**17.9**	**20.4**	**7.3**	**10.8**	**4.4**	**Apr-98**
Russell 2000 Index				*0.6*	*-6.7*	*14.4*	*14.8*	*20.8*	*5.6*	*10.4*	*7.8*	
Total International Equity Composite	**385,881,341**	**11.1**	**11.0**	**-2.1**	**-2.4**	**9.2**	**13.4**	**18.5**	**6.5**	**9.2**	**5.4**	**Mar-98**
MSCI EAFE (Net)				*-0.7*	*0.1*	*9.5*	*13.5*	*19.7*	*8.6*	*9.2*	*5.6*	
International Small Cap Equity	**107,972,704**	**3.1**	**3.0**	**-2.1**	**0.8**	**8.6**	**12.3**				**13.9**	**Oct-24**
MSCI EAFE Small Cap (Net)				*-2.2*	*0.7*	*8.4*	*12.2*				*13.8*	
Total Emerging Markets Equities Composite	**222,154,573**	**6.4**	**6.0**	**-7.8**	**-7.2**	**18.6**	**18.7**	**24.4**	**9.7**	**9.0**	**6.8**	**Apr-14**
MSCI Emerging Markets (Net)				*-8.0*	*-8.4*	*13.5*	*14.1*	*22.3*	*6.9*	*8.1*	*6.2*	
Total Fixed Income Composite	**1,188,350,416**	**34.2**	**35.0**	**1.6**	**-1.0**	**-0.1**	**1.3**	**7.1**	**1.8**	**2.9**	**4.8**	**Mar-98**
Total Fixed Income Policy Index				*1.9*	*-1.1*	*-0.2*	*0.7*	*6.1*	*0.8*	*2.1*	*4.2*	
Total Hedge Funds Composite	**408,606**	**0.0**	**0.0**	**0.0**	**4.6**	**15.4**	**16.6**	**13.1**	**-7.6**	**-1.6**	**0.1**	**Jun-07**
HFRI FOF COMP				*-1.3*	*-2.8*	*5.5*	*7.4*	*9.9*	*4.8*	*5.5*	*3.1*	
Total Real Estate Composite	**116,115,730**	**3.3**	**4.0**	**0.4**	**1.4**	**3.1**	**3.8**	**-0.6**	**0.3**	**3.8**	**6.6**	**Aug-00**
NCREIF ODCE Net 1 Qtr. Lag				*0.0*	*1.3*	*3.1*	*3.6*	*-1.4*	*1.9*	*3.7*	*5.9*	
Total Private Equity Composite	**342,231,781**	**9.9**	**7.0**	**0.0**	**2.8**	**4.9**	**7.2**	**8.3**	**8.8**	**14.0**	**12.6**	**Aug-12**
MSCI US All PE (1 Qtr Lag)				*0.0*	*2.0*	*3.3*	*5.7*	*7.4*	*7.6*	*13.3*	*12.9*	
Total Private Real Assets	**13,366,551**	**0.4**	**3.0**	**0.0**	**7.4**	**15.4**	**28.1**				**77.4**	**Jun-25**
Cash Account	**8,543,281**	**0.2**	**0.0**	**0.3**	**1.2**	**3.0**	**3.7**	**4.3**	**3.8**	**2.8**	**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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