

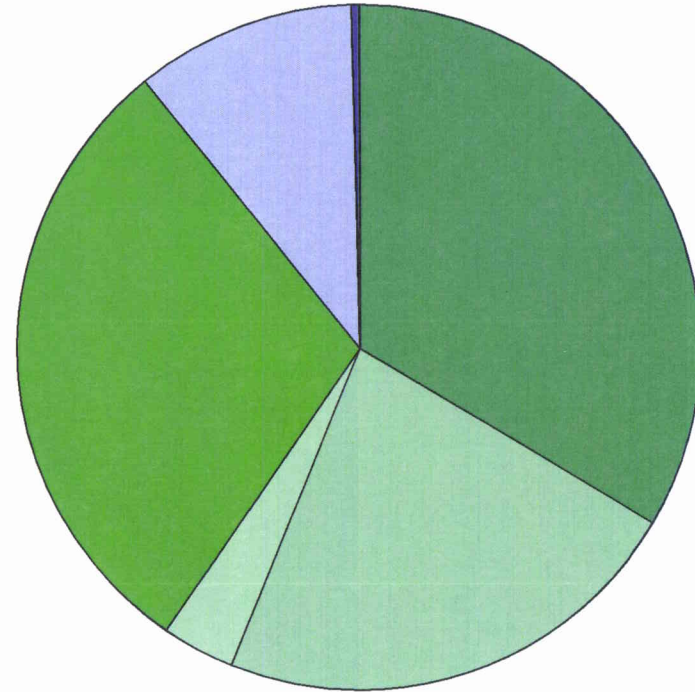
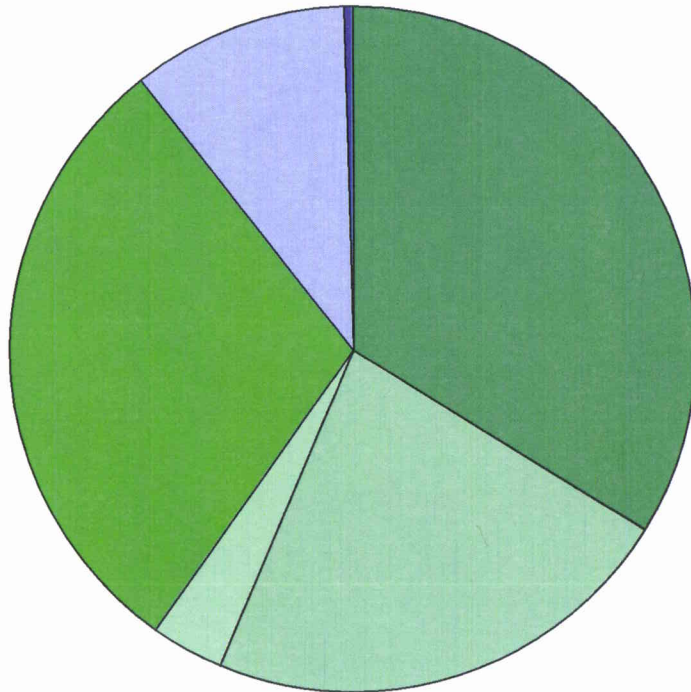
# Louisiana Municipal Police Employees' Retirement System

Asset Allocation Chart

As of June 30, 2011

May 31, 2011 : \$1,415,252,453

June 30, 2011 : \$1,401,927,839



	Market Value (\$)	Allocation (%)
Total Domestic Equity Composite	479,084,060	33.85
Total International Equity Composite	419,669,274	29.65
Total Fixed Income Composite	318,440,992	22.50
Total Real Estate Composite	143,944,298	10.17
Total Hedge Funds Composite	48,410,250	3.42
Cash Account	5,703,580	0.40

	Market Value (\$)	Allocation (%)
Total Domestic Equity Composite	470,866,082	33.59
Total International Equity Composite	415,452,171	29.63
Total Fixed Income Composite	316,523,381	22.58
Total Real Estate Composite	145,730,545	10.40
Total Hedge Funds Composite	48,056,417	3.43
Cash Account	5,299,244	0.38

## Louisiana Municipal Police Employees' Retirement System

Asset Allocation & Performance

As of June 30, 2011

	Allocation		Performance(%)						
	Market Value (\$)	%	1 Month	Jul-2010 To Jun-2011	1 Year	3 Years	5 Years	Since Inception	Inception Date
<b>Total Fund Composite</b>	<b>1,401,927,839</b>	<b>100.00</b>	<b>-0.91</b>	<b>24.81</b>	<b>24.81</b>	<b>2.47</b>	<b>3.27</b>	<b>4.45</b>	<b>03/01/1998</b>
Total Fund Policy Index			-0.64	23.35	23.35	3.82	4.69	N/A	
<b>Total Equity Composite</b>	<b>886,318,253</b>	<b>63.22</b>	<b>-1.38</b>	<b>33.83</b>	<b>33.83</b>	<b>2.62</b>	<b>2.94</b>	<b>3.87</b>	<b>03/01/1998</b>
Total Equity Policy Index			-1.71	31.75	31.75	3.00	3.52	N/A	
<b>Total Domestic Equity Composite</b>	<b>470,866,082</b>	<b>33.59</b>	<b>-1.72</b>	<b>37.29</b>	<b>37.29</b>	<b>6.80</b>	<b>4.01</b>	<b>4.06</b>	<b>03/01/1998</b>
Russell 3000 Index			-1.80	32.37	32.37	4.00	3.35	4.05	
<b>Total Large Cap Equity Composite</b>	<b>319,655,621</b>	<b>22.80</b>	<b>-1.31</b>	<b>35.87</b>	<b>35.87</b>	<b>4.46</b>	<b>3.47</b>	<b>3.74</b>	<b>04/01/1998</b>
Russell 1000 Index			-1.75	31.93	31.93	3.68	3.30	3.57	
<b>Total Small-Mid Cap Equity Composite</b>	<b>151,210,460</b>	<b>10.79</b>	<b>-2.56</b>	<b>40.46</b>	<b>40.46</b>	<b>12.81</b>	<b>6.01</b>	<b>-1.47</b>	<b>04/01/1998</b>
Russell 2500 Index			-2.20	39.28	39.28	8.17	5.20	7.16	
<b>Total International Equity Composite</b>	<b>415,452,171</b>	<b>29.63</b>	<b>-1.00</b>	<b>30.19</b>	<b>30.19</b>	<b>-2.06</b>	<b>2.14</b>	<b>3.84</b>	<b>03/01/1998</b>
MSCI AC World ex USA (Net)			-1.45	29.73	29.73	-0.35	3.67	N/A	
<b>Total Fixed Income Composite</b>	<b>316,523,381</b>	<b>22.58</b>	<b>-0.60</b>	<b>9.42</b>	<b>9.42</b>	<b>10.72</b>	<b>8.65</b>	<b>6.56</b>	<b>03/01/1998</b>
Total Fixed Income Policy Index			-0.40	5.61	5.61	7.55	7.05	6.10	
<b>Total Real Estate Composite</b>	<b>145,730,545</b>	<b>10.40</b>	<b>1.24</b>	<b>16.85</b>	<b>16.85</b>	<b>-6.22</b>	<b>-0.44</b>	<b>6.73</b>	<b>08/01/2000</b>
NCREIF Property Index			N/A	N/A	N/A	N/A	N/A	N/A	
<b>Core/Core Plus Real Estate Composite</b>	<b>101,770,766</b>	<b>7.26</b>	<b>1.79</b>	<b>N/A</b>	<b>N/A</b>	<b>N/A</b>	<b>N/A</b>	<b>8.28</b>	<b>01/01/2011</b>
NCREIF ODCE Equal Weighted			4.72	20.53	20.53	-8.33	-0.43	8.92	
<b>Value Added Real Estate Composite</b>	<b>37,114,779</b>	<b>2.65</b>	<b>0.00</b>	<b>N/A</b>	<b>N/A</b>	<b>N/A</b>	<b>N/A</b>	<b>2.95</b>	<b>01/01/2011</b>
NCREIF Property Index			N/A	N/A	N/A	N/A	N/A	N/A	
<b>Total Hedge Funds Composite</b>	<b>48,056,417</b>	<b>3.43</b>	<b>-0.73</b>	<b>13.39</b>	<b>13.39</b>	<b>5.01</b>	<b>N/A</b>	<b>2.79</b>	<b>06/01/2007</b>
90-Day T-Bill + 4%			0.34	4.16	4.16	4.42	N/A	5.31	
<b>Hedge Fund of Funds Composite</b>	<b>44,002,173</b>	<b>3.14</b>	<b>-0.80</b>	<b>13.24</b>	<b>13.24</b>	<b>N/A</b>	<b>N/A</b>	<b>8.55</b>	<b>04/01/2010</b>
HFRI FOF: Composite			-1.50	5.38	5.38	-1.91	1.46	1.82	
<b>Total Single Strategy Hedge Fund Composite</b>	<b>4,054,244</b>	<b>0.29</b>	<b>0.00</b>	<b>13.08</b>	<b>13.08</b>	<b>5.41</b>	<b>N/A</b>	<b>5.33</b>	<b>02/01/2007</b>
90-Day T-Bill + 4%			0.34	4.16	4.16	4.42	N/A	5.62	

## Louisiana Municipal Police Employees' Retirement System

Asset Allocation & Performance

As of June 30, 2011

	Allocation		Performance(%)						
	Market Value (\$)	%	1 Month	Jul-2010 To Jun-2011	1 Year	3 Years	5 Years	Since Inception	Inception Date
Directional Composite	2,783,126	0.20	0.00	18.24	18.24	2.73	N/A	5.59	03/01/2007
Multi-Strategy Composite	1,271,118	0.09	0.00	5.51	5.51	-2.82	N/A	-1.41	02/01/2007