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Louisiana Municipal Police Employees' Retirement System

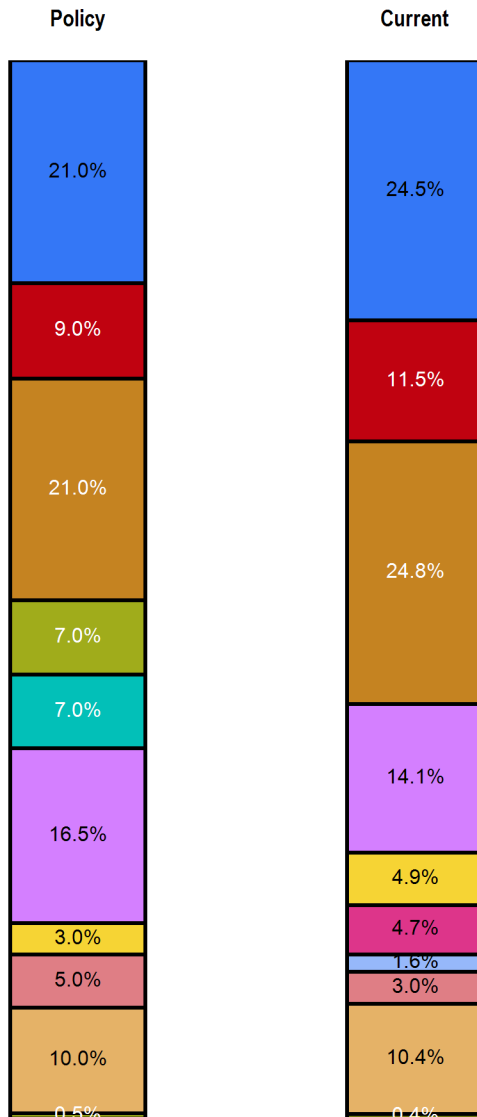
Investment Summary - August 31, 2013

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Louisiana Municipal Police Employees' Retirement System

Total Fund Asset Allocation vs. Policy Targets



Asset Allocation vs. Target

	Current	Policy	Current	Difference*
Large Cap Equity	\$389,137,752	21.0%	24.5%	3.5%
Small Cap Equity	\$182,486,851	9.0%	11.5%	2.5%
Developed International Equity	\$394,099,901	21.0%	24.8%	3.8%
International Small Cap	--	7.0%	--	-7.0%
Emerging Markets Equity	--	7.0%	--	-7.0%
Core Bonds	\$223,816,717	16.5%	14.1%	-2.4%
High Yield	\$78,256,389	3.0%	4.9%	1.9%
Global Asset Allocation	\$74,109,912	--	4.7%	4.7%
Private Equity	\$25,787,321	--	1.6%	1.6%
Hedge Funds	\$48,237,383	5.0%	3.0%	-2.0%
Real Estate	\$165,689,136	10.0%	10.4%	0.4%
Cash	\$6,826,959	0.5%	0.4%	-0.1%
Total	\$1,588,448,321	100.0%	100.0%	

*Difference between Policy and Current Allocation



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Total Fund Performance Detail

	Market Value (\$)	% of Portfolio	Policy %	1 Mo (%)	YTD (%)	Fiscal YTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	10 Yrs (%)	Return (%)	Since
Total Fund Composite	1,588,448,321	100.0	100.0	-1.8	8.4	1.7	13.7	11.4	4.5	5.9	4.5	Mar-98
<i>Total Fund Policy Index</i>				-1.4	6.4	1.8	11.8	10.7	5.2	6.7	--	Mar-98
<i>Total Fund Allocation Index</i>				-1.6	7.8	1.9	12.8	--	--	--	--	Mar-98
Total Equity Composite	965,724,504	60.8	65.0	-2.7	12.8	2.7	19.7	14.1	4.9	6.8	4.0	Mar-98
<i>MSCI ACWI</i>				-2.1	8.8	2.6	15.5	11.7	3.8	7.4	4.4	Mar-98
Total Domestic Equity Composite	571,624,603	36.0	30.0	-3.2	17.4	2.6	21.5	18.8	7.6	7.5	4.7	Mar-98
<i>Russell 3000</i>				-2.8	16.9	2.5	20.3	18.9	7.6	7.6	5.2	Mar-98
Total Large Cap Equity Composite	389,137,752	24.5	21.0	-2.7	16.4	2.5	18.1	18.2	6.7	7.0	4.5	Apr-98
<i>Russell 1000</i>				-2.8	16.7	2.4	19.8	18.7	7.6	7.5	4.8	Apr-98
Total Small-Mid Cap Equity Composite	182,486,851	11.5	9.0	-4.3	19.8	2.8	29.5	20.2	10.4	8.9	-0.3	Apr-98
<i>Russell 2500</i>				-3.2	19.1	3.2	26.0	20.5	9.1	9.6	7.8	Apr-98
Total International Equity Composite	394,099,901	24.8	35.0	-1.9	6.7	2.9	17.3	8.8	1.6	7.4	3.4	Mar-98
<i>MSCI ACWI ex USA</i>				-1.4	2.9	2.9	13.0	6.9	1.5	8.3	--	Mar-98
Total Fixed Income Composite	302,073,106	19.0	19.5	-1.0	-1.3	-0.2	2.0	5.8	8.4	6.4	6.3	Mar-98
<i>Total Fixed Income Policy Index</i>				-0.5	-2.0	-0.1	-1.0	3.7	6.0	5.5	5.8	Mar-98
GTAA Composite	74,109,912	4.7	--	-0.8	2.4	-0.6	3.9	--	--	--	5.1	Jul-12
Total Hedge Funds Composite	48,297,486	3.0	5.0	-0.4	6.0	1.0	10.6	5.7	4.9	--	2.8	Jun-07
<i>HFRI Fund of Funds Composite Index</i>				-1.0	3.4	0.0	5.6	2.7	0.2	3.3	-0.4	Jun-07
Total Real Estate Composite	165,689,136	10.4	10.0	0.9	7.5	1.2	10.7	13.0	0.9	5.6	7.3	Aug-00
<i>NCREIF ODCE</i>				0.0	6.6	0.0	12.2	15.0	-0.2	6.9	7.1	Aug-00
Total Private Equity Composite	25,787,321	1.6	--	0.0	4.9	0.0	--	--	--	--	7.6	Oct-12
<i>Cambridge Private Equity Index</i>				0.0	4.5	0.0	12.9	14.5	7.2	14.9	8.1	Oct-12
Cash Account	6,766,856	0.4	0.5	0.5	5.1	2.4	5.6	5.3	4.8	4.3	4.4	Mar-98

