

INVESTMENT SUMMARY

LOUISIANA MUNICIPAL POLICE EMPLOYEES' RETIREMENT SYSTEM

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BOSTON | ATLANTA | CHARLOTTE | CHICAGO | DETROIT | LAS VEGAS | PORTLAND | SAN FRANCISCO

Louisiana Municipal Police Employees' Retirement System

TOTAL FUND PERFORMANCE DETAIL

	Market Value (\$)	% of Portfolio	Policy %	1 Mo (%)	Fiscal YTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	10 Yrs (%)	Return (%)	Since
Total Fund Composite	2,195,651,921	100.0	100.0	3.6	12.0	18.7	8.7	9.1	5.8	5.5	Mar-98
<i>Total Fund Policy Index</i>				3.3	11.1	18.3	9.2	8.9	6.3	--	Mar-98
<i>Total Fund Allocation Index</i>				3.7	12.3	19.2	9.2	9.1	--	--	Mar-98
Total Equity Composite	1,327,490,641	60.5	53.0	5.5	18.3	29.2	12.0	12.3	7.1	5.8	Mar-98
<i>MSCI ACWI</i>				5.6	17.5	27.5	11.9	11.0	6.1	6.0	Mar-98
Total Domestic Equity Composite	611,577,108	27.9	25.0	4.8	17.0	25.4	13.8	15.3	10.1	6.8	Mar-98
<i>Russell 3000</i>				5.3	17.1	25.2	14.1	15.5	9.8	7.3	Mar-98
Total Large Cap Equity Composite	431,045,152	19.6	17.0	5.5	19.8	29.3	14.5	16.0	9.9	6.9	Apr-98
<i>Russell 1000</i>				5.5	17.5	25.8	14.3	15.7	9.9	7.1	Apr-98
Total Small-Mid Cap Equity Composite	180,531,957	8.2	8.0	3.2	10.8	17.1	12.5	14.1	10.9	2.6	Apr-98
<i>Russell 2500</i>				3.0	13.6	18.7	12.0	13.5	10.2	8.8	Apr-98
Total International Equity Composite	489,366,586	22.3	20.0	5.0	17.4	30.1	9.4	8.4	3.5	4.7	Mar-98
<i>MSCI EAFE</i>				5.0	15.4	27.6	9.4	7.8	3.4	5.0	Mar-98
Total Emerging Markets Equities	226,546,947	10.3	8.0	8.3	23.9	38.3	11.6	--	--	8.7	Apr-14
<i>MSCI Emerging Markets</i>				8.3	25.6	41.0	11.8	5.7	3.9	8.8	Apr-14
Total Fixed Income Composite	423,435,308	19.3	21.0	0.6	3.1	6.6	3.5	3.5	6.2	5.8	Mar-98
<i>Total Fixed Income Policy Index</i>				0.2	2.2	5.3	2.9	2.7	4.5	5.3	Mar-98
GTAA Composite	111,113,176	5.1	6.0	1.5	3.8	5.8	1.4	3.3	--	3.7	Jul-12
Total Hedge Funds Composite	86,646,959	3.9	5.0	0.7	2.3	3.6	0.3	2.3	3.0	2.4	Jun-07
<i>HFRI Fund of Funds Composite Index</i>				2.4	6.8	9.1	3.3	4.0	1.6	1.5	Jun-07
Total Real Estate Composite	168,528,201	7.7	8.0	0.7	4.4	8.4	10.4	11.3	4.9	8.3	Aug-00
<i>NCREIF ODCE</i>				0.0	4.0	7.6	10.4	11.5	5.0	8.2	Aug-00
Total Private Equity Composite	33,737,132	1.5	5.0	0.0	3.4	9.6	9.5	10.0	--	9.8	Oct-12
<i>Cambridge Associates US All PE</i>				0.0	3.9	11.8	10.1	12.5	9.2	12.4	Oct-12
Real Assets - Liquid*	33,926,106	1.5	2.0	3.8	14.5	-14.4	-5.0	--	--	-9.5	Jan-14
<i>CPI + 3%</i>				0.4	3.6	4.8	4.9	4.5	4.6	4.4	Jan-14
Cash Account	10,774,399	0.5	0.0	0.3	1.7	1.9	1.2	3.3	3.7	4.0	Mar-98

*One or more accounts have been excluded from the composite for the purposes of performance calculations and market value.

Total Fund Policy Index is 17% R1000, 8% R2500, 20% MSCI EAFE, 8% MSCI EM, 12% BC Agg, 3% BC HY, 3% CS Leverage Loan, 5% HFRI FOF Composite, 3% JPM GBI EM Diversified, 8% NCREIF, 2% CPI + 3%, 5% Cambridge PE, 6% Custom Global Equity/Global Bond Index (60% MSCI ACWI/40% Citi WGBI). Performance returns are reported net of fees.



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- For managers funded in the middle of a month, the "since inception" return will start with the first full month, although actual inception dates and cash flows are taken into account in all Composite calculations.
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