



MUNICIPAL POLICE
EMPLOYEES' RETIREMENT SYSTEM

MONTHLY PERFORMANCE REPORT

Louisiana Municipal Police Employees'
Retirement System

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Louisiana Municipal Police Employees' Retirement System

TOTAL FUND PERFORMANCE DETAIL

	Market Value (\$)	% of Portfolio	Policy %	1 Mo (%)	YTD (%)	Fiscal YTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	10 Yrs (%)	Inception (%)	Inception Date
Total Fund Composite	2,662,306,885	100.0	100.0	2.8	5.7	22.7	29.2	9.0	9.8	7.6	5.8	Mar-98
<i>Total Fund Policy Index</i>				2.2	4.7	21.1	26.3	9.2	10.0	7.7	--	Mar-98
<i>Total Fund Allocation Index</i>				2.4	5.0	21.6	27.0	9.1	9.9	--	--	Mar-98
Total Equity Composite	1,546,701,675	58.1	49.5	4.3	10.0	39.0	51.1	12.2	13.7	9.5	6.3	Mar-98
<i>MSCI ACWI</i>				4.4	9.1	35.3	45.7	13.3	13.9	9.2	6.6	Mar-98
Total Domestic Equity Composite	790,358,475	29.7	24.0	4.5	13.1	42.8	53.8	17.0	16.5	12.9	7.7	Mar-98
<i>Russell 3000</i>				5.2	11.8	40.1	50.9	18.9	17.7	14.0	8.4	Mar-98
Total Large Cap Equity Composite	538,127,998	20.2	17.0	5.3	11.8	36.4	45.7	17.6	17.2	13.6	7.9	Apr-98
<i>S&P 500</i>				5.3	11.8	36.6	46.0	18.7	17.4	14.2	8.0	Apr-98
Total Small Cap Equity Composite	252,230,477	9.5	7.0	2.7	15.8	58.7	74.7	15.3	15.0	11.4	3.8	Apr-98
<i>Russell 2000</i>				2.1	15.1	58.6	74.9	15.2	16.5	11.6	8.4	Apr-98
Total International Equity Composite	521,642,491	19.6	17.5	4.4	6.3	33.2	47.2	9.4	11.0	6.3	5.0	Mar-98
<i>MSCI EAFE</i>				3.0	6.6	29.6	39.9	6.3	8.9	5.2	4.9	Mar-98
Total Emerging Markets Equities Composite	234,700,709	8.8	8.0	3.6	8.7	39.8	50.7	5.4	11.7	--	6.1	Apr-14
<i>MSCI Emerging Markets</i>				2.5	4.8	37.5	48.7	7.5	12.5	3.6	6.9	Apr-14
Total Fixed Income Composite	787,794,740	29.6	33.5	1.0	-2.0	2.5	5.4	4.5	4.4	4.4	5.6	Mar-98
<i>Total Fixed Income Policy Index</i>				1.0	-2.5	0.9	3.1	4.6	4.0	3.7	5.1	Mar-98
Total Hedge Funds Composite	18,280,499	0.7	4.0	0.0	2.3	23.1	31.9	5.3	4.2	2.7	2.8	Jun-07
<i>HFRI Fund of Funds Composite Index</i>				2.3	4.2	17.5	22.5	6.2	6.0	3.5	2.3	Jun-07
Total Real Estate Composite	174,593,703	6.6	8.0	0.4	2.6	3.2	1.7	5.0	6.6	9.4	7.8	Aug-00
<i>NCREIF ODCE Net</i>				0.0	1.9	3.3	1.5	4.0	5.3	8.7	6.7	Aug-00
Total Private Equity Composite	127,145,221	4.8	5.0	0.0	12.4	30.4	25.3	18.2	15.4	--	12.6	Oct-12
<i>CJA US All PE (1 Qtr Lag)</i>				0.0	13.2	36.7	22.9	15.7	15.5	14.0	14.4	Oct-12
Cash Account	7,791,047	0.3	0.0	0.1	0.3	1.0	1.2	2.0	1.7	3.0	3.7	Mar-98

Total Fund Policy Index is 17% R1000, 7% R2000, 17.5% MSCI EAFE, 8.0% MSCI EM, 25% BC Agg, 1.5% BC HY, 1.5% CS Leverage Loan, 5.5% JPM GBI EM Diversified, 4% HFRI FOF Composite, 8% NCREIF, 5% Cambridge PE.

Performance returns are reported net of fees.



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