

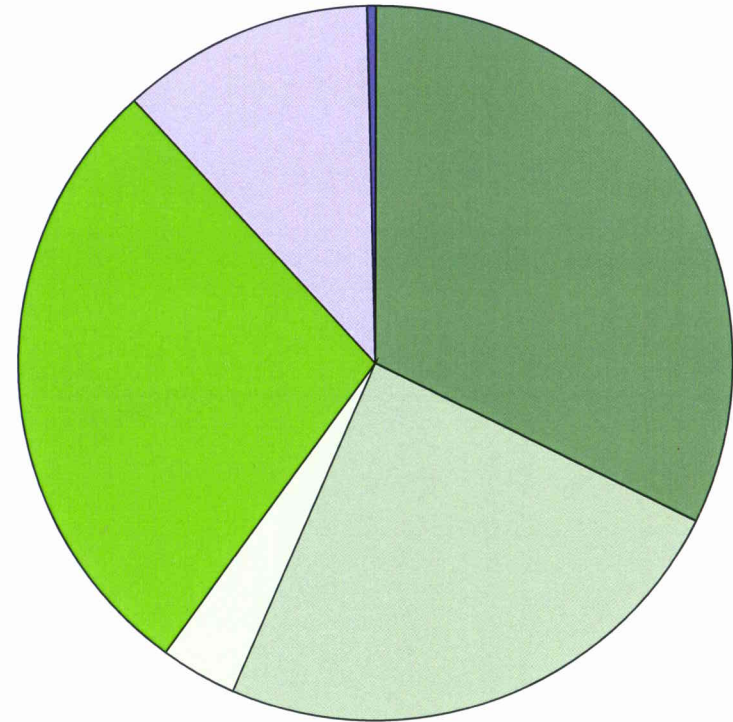
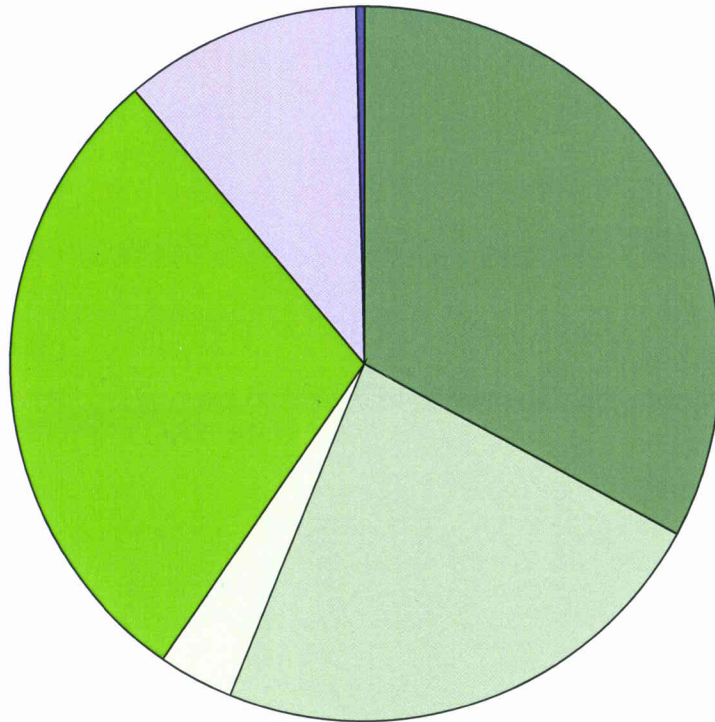
Louisiana Municipal Police Employees' Retirement System

Asset Allocation Chart

As of August 31, 2011

July 31, 2011 : \$1,394,627,357

August 31, 2011 : \$1,318,762,044



	Market Value (\$)	Allocation (%)
Total Domestic Equity Composite	459,157,632	32.92
Total International Equity Composite	408,995,890	29.33
Total Fixed Income Composite	323,796,344	23.22
Total Real Estate Composite	149,578,228	10.73
Total Hedge Funds Composite	47,531,151	3.41
Cash	5,568,113	0.40

	Market Value (\$)	Allocation (%)
Total Domestic Equity Composite	425,681,529	32.28
Total International Equity Composite	371,284,313	28.15
Total Fixed Income Composite	319,383,960	24.22
Total Real Estate Composite	150,781,674	11.43
Total Hedge Funds Composite	46,039,257	3.49
Cash	5,591,311	0.42

Louisiana Municipal Police Employees' Retirement System

Asset Allocation & Performance

As of August 31, 2011

	Allocation		Performance(%)						
	Market Value (\$)	%	1 Month	Jul-2011 To Aug-2011	1 Year	3 Years	5 Years	Since Inception	Inception Date
Total Fund Composite	1,318,762,044	100.00	-5.39	-6.01	13.72	1.02	1.54	3.92	03/01/1998
Total Fund Policy Index			-4.65	-5.46	12.88	2.36	2.98	N/A	
Total Equity Composite	796,965,842	60.43	-8.13	-9.92	16.30	0.09	0.40	3.01	03/01/1998
Total Equity Policy Index			-6.64	-8.56	17.04	0.47	1.14	N/A	
Total Domestic Equity Composite	425,681,529	32.28	-7.19	-9.48	22.28	2.00	1.79	3.24	03/01/1998
Russell 3000 Index			-6.00	-8.15	19.30	0.84	1.14	3.35	
Total Large Cap Equity Composite	297,912,329	22.59	-6.60	-8.16	22.10	0.90	1.39	3.04	04/01/1998
Russell 1000 Index			-5.76	-7.80	19.06	0.84	1.11	2.90	
Total Small-Mid Cap Equity Composite	127,769,200	9.69	-8.56	-12.40	22.50	5.52	3.43	-2.42	04/01/1998
Russell 2500 Index			-8.19	-11.68	22.16	2.58	2.76	6.08	
Total International Equity Composite	371,284,313	28.15	-9.19	-10.42	10.16	-2.11	-0.99	2.94	03/01/1998
MSCI AC World ex USA (Net)			-8.57	-9.82	10.34	-0.97	0.79	N/A	
Total Fixed Income Composite	319,383,960	24.22	-1.34	0.95	6.78	10.78	8.28	6.55	03/01/1998
Total Fixed Income Policy Index			0.64	2.17	5.21	8.11	6.91	6.20	
Total Real Estate Composite	150,781,674	11.43	0.80	1.35	19.25	-4.40	-0.53	6.94	08/01/2000
NCREIF ODCE Equal Weighted			0.00	0.00	20.37	-8.37	-0.46	5.77	
Core/Core Plus Real Estate Composite	104,693,322	7.94	1.16	1.96	N/A	N/A	N/A	11.69	01/01/2011
NCREIF ODCE Equal Weighted			0.00	0.00	20.37	-8.37	-0.46	8.77	
Value Added Real Estate Composite	39,243,352	2.98	0.00	0.00	N/A	N/A	N/A	7.33	01/01/2011
NCREIF Property Index			N/A	N/A	N/A	N/A	N/A	N/A	
Total Hedge Funds Composite	46,039,257	3.49	N/A	N/A	N/A	N/A	N/A	N/A	06/01/2007
90-Day T-Bill + 4%			0.35	0.67	4.14	4.31	N/A	5.26	
Hedge Fund of Funds Composite	42,132,756	3.19	N/A	N/A	N/A	N/A	N/A	N/A	04/01/2010
HFRI FOF: Composite			-2.07	-1.43	3.10	-1.01	1.05	0.57	
Total Single Strategy Hedge Fund Composite	3,906,501	0.30	0.00	-1.17	6.57	5.07	N/A	4.29	02/01/2007
90-Day T-Bill + 4%			0.35	0.67	4.14	4.31	N/A	5.57	

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Asset Allocation & Performance

As of August 31, 2011

	Allocation		Performance(%)						
	Market Value (\$)	%	1 Month	Jul-2011 To Aug-2011	1 Year	3 Years	5 Years	Since Inception	Inception Date
Directional Composite	2,688,967	0.20	0.00	-0.92	9.93	5.77	N/A	4.58	03/01/2007
Multi-Strategy Composite	1,159,555	0.09	0.00	-1.75	1.27	-3.32	N/A	-2.29	02/01/2007