

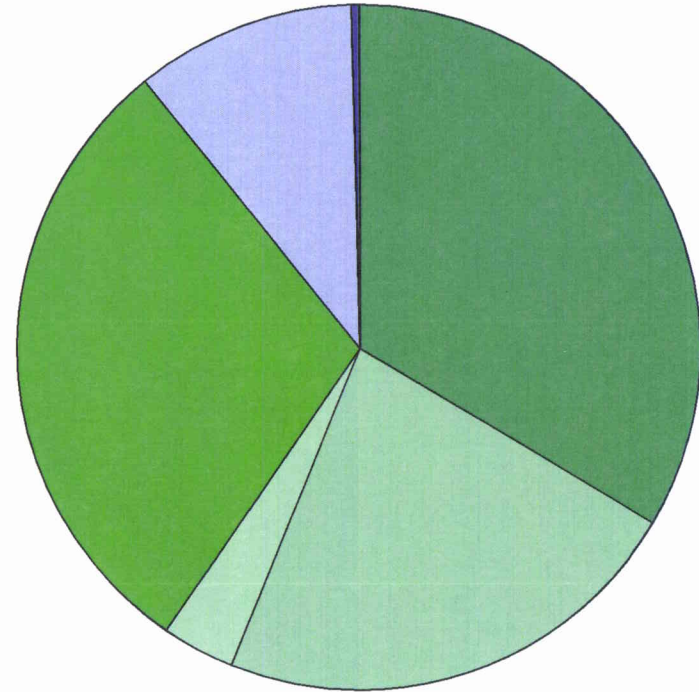
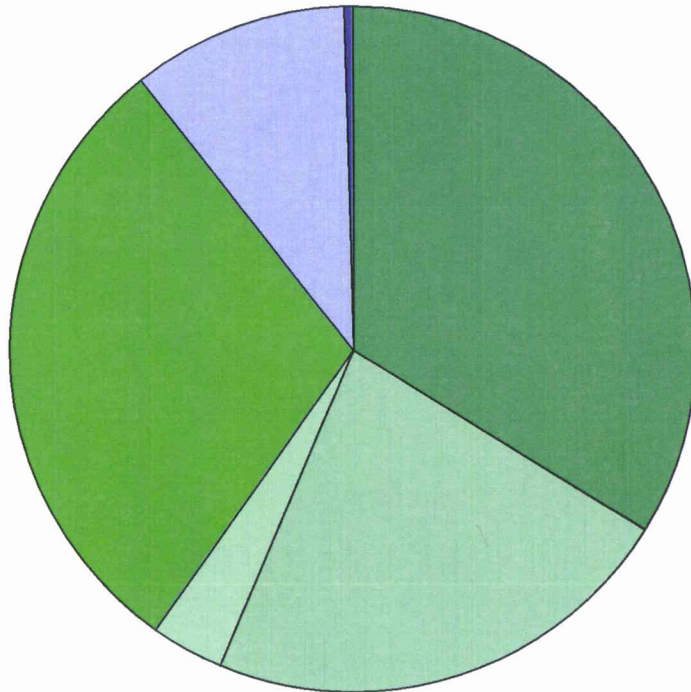
Louisiana Municipal Police Employees' Retirement System

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

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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