



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 (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	10 Yrs (%)	Inception (%)	Inception Date
Total Fund Composite	2,716,655,636	100.0	100.0	1.0	7.9	25.3	10.2	10.2	8.0	5.8	Mar-98
Total Equity Composite	1,587,302,019	58.4	49.5	1.2	12.9	42.6	13.8	14.5	10.2	6.3	Mar-98
<i>MSCI ACWI</i>				1.3	12.3	39.3	14.6	14.6	9.9	6.7	Mar-98
Total Domestic Equity Composite	809,975,618	29.8	24.0	2.0	15.9	46.4	16.7	16.9	13.5	7.8	Mar-98
<i>Russell 3000</i>				2.5	15.1	44.2	18.7	17.9	14.7	8.5	Mar-98
Total Large Cap Equity Composite	554,434,687	20.4	17.0	2.3	15.2	40.5	17.9	17.5	14.2	8.0	Apr-98
<i>S&P 500</i>				2.3	15.3	40.8	18.7	17.6	14.8	8.0	Apr-98
Total Small Cap Equity Composite	255,540,931	9.4	7.0	1.4	17.3	60.8	13.9	15.5	12.1	3.8	Apr-98
<i>Russell 2000</i>				1.9	17.5	62.0	13.5	16.5	12.3	8.4	Apr-98
Total International Equity Composite	536,908,900	19.8	17.5	-0.2	9.4	37.1	11.4	12.3	7.0	5.1	Mar-98
<i>MSCI EAFE</i>				-1.1	8.8	32.3	8.3	10.3	5.9	4.9	Mar-98
Total Emerging Markets Equities Composite	240,417,501	8.8	8.0	1.7	11.4	43.2	10.1	12.3	--	6.3	Apr-14
<i>MSCI Emerging Markets</i>				0.2	7.4	40.9	11.3	13.0	4.3	7.1	Apr-14
Total Fixed Income Composite	796,789,033	29.3	33.5	0.5	-0.7	3.8	5.5	4.4	4.5	5.6	Mar-98
<i>Total Fixed Income Policy Index</i>				0.4	-1.4	2.0	5.2	3.9	3.7	5.1	Mar-98
Total Hedge Funds Composite	15,952,079	0.6	4.0	0.0	6.7	28.4	6.3	5.1	3.3	3.1	Jun-07
<i>HFRI Fund of Funds Composite Index</i>				0.3	4.8	18.1	6.3	6.1	3.8	2.3	Jun-07
Total Real Estate Composite	176,838,814	6.5	8.0	2.0	5.5	6.2	5.5	6.9	9.2	7.9	Aug-00
Total Private Equity Composite	120,415,962	4.4	5.0	0.0	11.7	29.6	17.2	14.6	--	12.3	Oct-12
<i>C/A US All PE (1 Qtr Lag)</i>				9.4	22.0	47.4	17.6	17.2	14.3	15.1	Oct-12
Cash Account	19,357,728	0.7	0.0	0.0	0.4	1.0	1.9	1.7	2.8	3.7	Mar-98

Policy Index and Allocation Index are unavailable due to NCREIF ODCE benchmark being unavailable.

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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Returns for pooled funds, e.g. mutual funds and collective investment trusts, are collected from third parties; they are not generally calculated by NEPC. Returns for separate accounts, with some exceptions, are calculated by NEPC. Returns are reported net of manager fees unless otherwise noted.

A “since inception” return, if reported, begins with the first full month after funding, although actual inception dates (e.g. the middle of a month) and the timing of cash flows are taken into account in Composite return calculations.

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Source of private fund performance benchmark data: Cambridge Associates, via Refinitiv





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