

# LASERS

## LOUISIANA STATE EMPLOYEES' RETIREMENT SYSTEM

### NOTICE AND AGENDA Investment Committee Meeting Thursday, April 28, 2011 Immediately following the Regular Board Meeting

The Investment Committee will meet in the fourth floor conference room of the Retirement Systems Building, 8401 United Plaza Boulevard, Baton Rouge, LA.

**Please silence your cell phone before meeting begins**

#### I. CALL TO ORDER

#### II. ROLL CALL

#### III. PUBLIC COMMENT ( allowed upon request before action items )

#### IV. REGULAR BUSINESS

1. Approval of the minutes of the March 24, 2011, meeting of the Investment Committee  
**(Action Item)**

*Sheryl Ranatza, Chair*

#### V. NEW BUSINESS

1. Monthly Performance Review  
*Bobby Beale, CFA, CAIA – Chief Investment Officer*  
*Rhett Humphreys, CFA – Partner, NEPC, LLC*
2. Capital Markets Assumption Report  
*Rhett Humphreys, CFA – Partner, NEPC, LLC*
3. Asset Allocation Review and Recommendation **(Action Item)**  
*Bobby Beale, CFA, CAIA – Chief Investment Officer*  
*Rhett Humphreys, CFA – Partner, NEPC, LLC*
4. Annual Consultant Meeting with Investment Committee  
*Rhett Humphreys, CFA – Partner, NEPC, LLC*

#### II. OTHER BUSINESS

#### III. ADJOURNMENT

**The following managers are currently on the blackout list:**

Credit Suisse Group  
Gresham Investment Management  
OFI Institutional Asset Management  
PIMCO

**NOTE: If special accommodations are needed, please contact this office prior to meeting.**