

LASERS

LOUISIANA STATE EMPLOYEES' RETIREMENT SYSTEM

NOTICE AND AGENDA Investment Committee Meeting Thursday, July 21, 2011 1:00 p.m.

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 April 28, 2011, meeting of the Investment Committee
(Action Item)
Sheryl Ranatza, Chair

V. NEW BUSINESS

1. Fiscal Year-End and Monthly Performance Review
Bobby Beale, CFA, CAIA – Chief Investment Officer
Rhett Humphreys, CFA – Partner, NEPC, LLC
2. K2 Advisors (Absolute Return) Portfolio Review
Kelsey Biggers - Senior Managing Director
Brooks Ritchey - Senior Managing Director
3. GAM (Absolute Return) Portfolio Review
Arvin Soh - Investment Manager
Joe Gieger - Managing Director
Kristen Hovenkamp - Director
4. PAAMCO (Absolute Return) Portfolio Review
Jim Berens - Managing Director
Putri Pascualy - Associate Director & Credit Strategist
Danielle Zainer - Senior Analyst
5. Distribute Private Equity – European Distressed Search Books
Mac Owens – Investment Manager

VI. OTHER BUSINESS

VII. ADJOURNMENT

There are no managers currently on the blackout list

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