

LASERS

LOUISIANA STATE EMPLOYEES' RETIREMENT SYSTEM

NOTICE AND AGENDA Investment Committee Meeting December 13, 2012 12:30 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

IV. REGULAR BUSINESS

1. Approval of the minutes of the November 15, 2012, meeting of the Investment Committee (**Action Item**)

Beverly Hodges, Chair

V. NEW BUSINESS

1. Monthly Performance Review

*Bobby Beale, CFA, CAIA – Chief Investment Officer
Rhett Humphreys - NEPC, LLC*

2. Marathon Mortgage Portfolio Update

*Troy Searles, CFA – Deputy Chief Investment Officer
Jacques Brousseau, CFA – Manager of Alternatives*

3. Annual Proxy Report

Celeste Funderburk, CCM – Director of Public Markets

4. Internal Funds Portfolio Review

Darren Fournerrat, CAIA – Director of Alternatives

5. Annual Trading Report

Darren Fournerrat, CAIA – Director of Alternatives

6. Investment Division Annual Report

Bobby Beale, CFA, CAIA – Chief Investment Officer

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.