

LASERS

LOUISIANA STATE EMPLOYEES' RETIREMENT SYSTEM

NOTICE AND AGENDA Investment Committee Meeting Thursday, July 26, 2012 Immediately following the 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

IV. REGULAR BUSINESS

1. Approval of the minutes of the April 26, 2012, meeting of the Investment Committee
(Action Item)

Beverly Hodges, Chair

V. NEW BUSINESS

1. Domestic Fixed Income Portfolio Reviews

- a. Loomis Sayles

Bob McManama – Vice President, Client Portfolio Manager

- b. Orleans Capital

Louis Crane - Chairman and President

Gary Welchel - Exec VP – Marketing

Phyllis Kyle - Asst. Portfolio Manager

2. Fiscal Year End Performance Review

Bobby Beale, CFA, CAIA – Chief Investment Officer

Rhett Humphreys - NEPC, LLC

3. Hedge Fund Program Update

Bobby Beale, CFA, CAIA – Chief Investment Officer

Rhett Humphreys - NEPC, LLC

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.