

LASERS

LOUISIANA STATE EMPLOYEES' RETIREMENT SYSTEM

NOTICE AND AGENDA Investment Committee Meeting March 21, 2013 1:30 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 February 21, 2013, meeting of the Investment Committee
(Action Item)

Thomas Bickham, Chair

V. NEW BUSINESS

1. Monthly Performance Review

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

2. Asset Allocation Review (Action Item)

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

3. Absolute Return Program Review (Quarterly Risk Report)

*Rhett Humphreys, CFA – Partner, NEPC LLC
Darren Fournierat, CAIA – Director of Alternatives*

4. NEPC Contract discussion (Action Item)

a. Presentation by NEPC

*Rhett Humphreys, CFA – Partner, NEPC LLC
David Barnes, CFA – Senior Consultant, NEPC LLC*

b. Discussion and Recommendation (Action Item)

Bobby Beale, CFA, CAIA – Chief Investment Officer

VI. OTHER BUSINESS

VII. ADJOURNMENT

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