CITY OF CINCINNATI
RETIREMENT SYSTEM

City Of Cincinnati
Meeting of the Board of Trustees

Secretary's Report for June 5, 2008

	March 31, 2008			
Asset Valuation				
December 31, 2007	$ 2.69	Billion	$ 2,685,340.00	
March 31, 2008	$ 2.50	Billion	$ 2,497,151.00	
YTD Increase (Decrease)	-7.01%			
Current Asset Allocation	**12/31/07 Actual**	**3/31/08 Actual**	**Target**	**Pending Allocations**
Domestic Equity	52.9%	44.7%	43.5%	
International Equity	17.6%	18.7%	17.0%	
Fixed Income	28.1%	22.2%	17.0%	
Private Equity	0.7%	7.7%	5.0%	
Real Estate	0.0%	6.2%	7.5%	
Infrastructure	0.0%	0.0%	5.0%	
Long / Short Equity	0.0%	0.0%	5.0%	
Treasury Cash	0.7%	0.5%	0.0%	
	100.0%	100.0%	100.0%	

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Secretary's Report for June 5, 2008

April 2008				
Asset Valuation				
December 31, 2007	$ 2.69	Billion	$ 2,685,340.00	
April 30, 2008	$ 2.57	Billion	$ 2,570,592.00	
YTD Increase (Decrease)	-4.27%			
Current Asset Allocation	**12/31/07 Actual**	**4/30/08 Actual**	**Target**	**Pending Allocations**
Domestic Equity	52.9%	45.5%	43.5%	
International Equity	17.6%	19.0%	17.0%	
Fixed Income	28.1%	21.3%	17.0%	
Private Equity	0.7%	7.4%	5.0%	
Real Estate	0.0%	6.1%	7.5%	
Infrastructure	0.0%	0.0%	5.0%	
Long / Short Equity	0.0%	0.0%	5.0%	
Treasury Cash	0.7%	0.7%	0.0%	
	100.0%	100.0%	100.0%	